

## Investment Management Team

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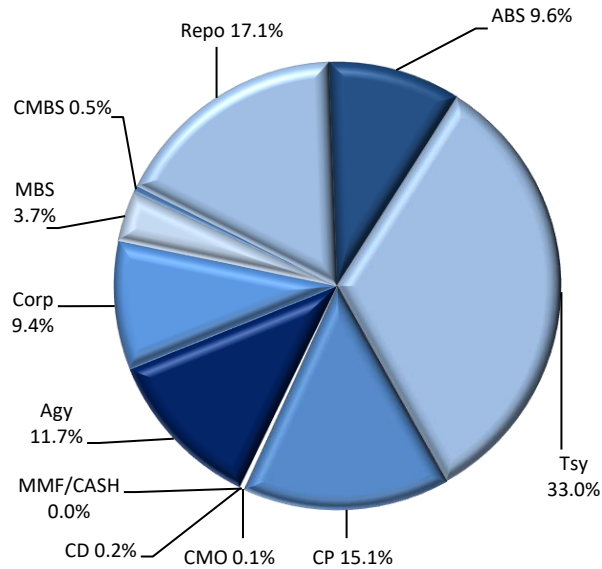
FHN Financial Main Street Advisors

# Investment Report State of Idaho IDLE Investment Portfolio



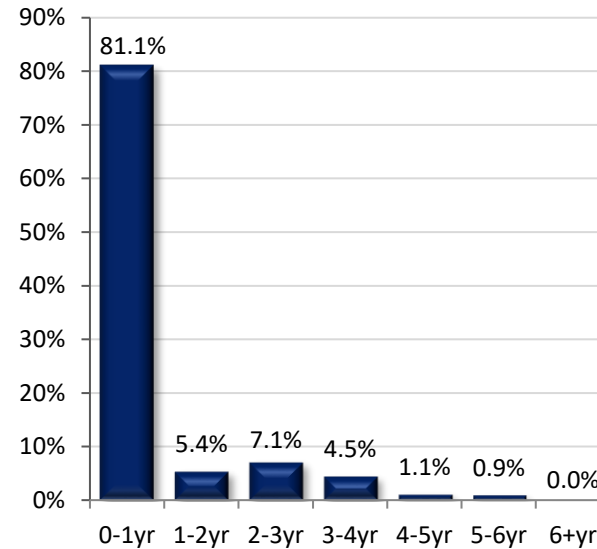
## December 2020

## SECTOR ALLOCATION



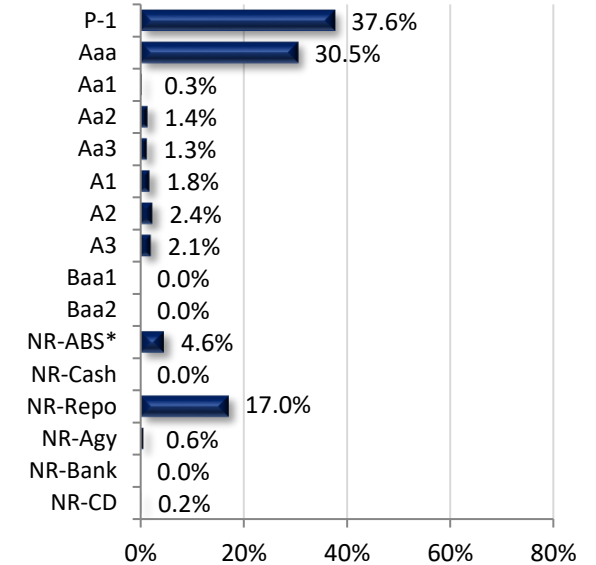
Per Market Value

## MATURITY DISTRIBUTION



Per Final Maturity

## CREDIT QUALITY (MOODY'S)

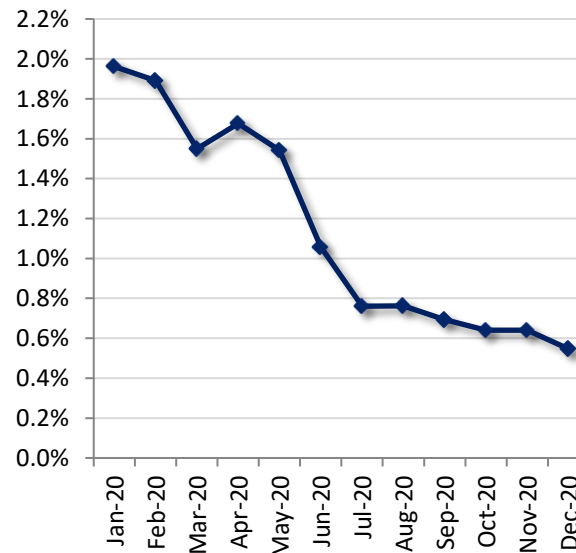


NR: Not Rated

## ACCOUNT SUMMARY

	12/31/20	9/30/20
<b>Market Value</b>	\$2,660,037,851	\$2,374,521,941
<b>Accrued Interest</b>	\$4,105,071	\$2,687,372
<b>Total Market Value</b>	\$2,664,142,923	\$2,377,209,313
<b>Amortized Book</b>	\$2,644,830,362	\$2,357,007,228
<b>Variance</b>	\$19,312,560	\$20,202,085
<b>Par Value</b>	\$2,643,952,675	\$2,363,598,272
<b>Net Asset Value</b>	\$1.0073	\$1.0086
<b>Bk Yield to Maturity</b>	0.547%	0.693%
<b>Years to Maturity</b>	1.08	0.83
<b>Effective Duration</b>	0.91	0.70

## BOOK YIELD TO MATURITY



## TOP ISSUERS

Issuer	% Portfolio
U.S. Treasury	32.85%
Daiwa Repo	17.05%
FHLB	5.75%
Toyota	5.22%
FFCB	4.34%
Koch Industries	3.74%
FHLMC	2.89%
FNMA	2.75%
Nestle	2.32%
Exxon Mobil	1.87%
Honeywell	1.87%
Ford Auto	1.25%
Mercedes-Benz Auto	0.97%
CNH Equipment	0.91%
GM Financial Auto	0.90%

\*NR-ABS securities have AAA rating by S&amp;P or Fitch

# Idaho Code and Investment Policy Compliance

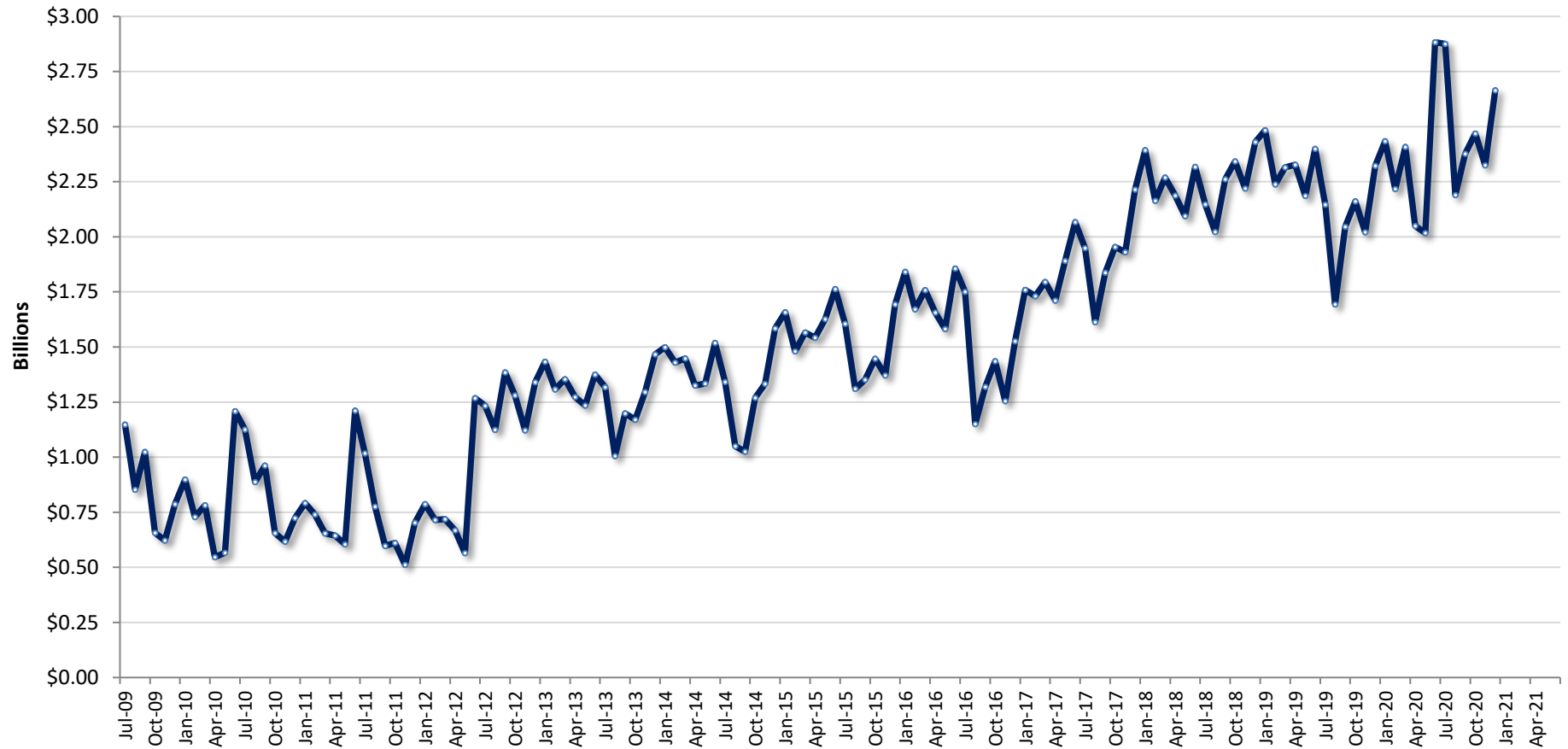
State of Idaho IDLE

12/31/2020

Item / Sector	Parameters	In Compliance
Maximum Maturity	No investment's maturity shall exceed 10 years, with the exception of SBA Loans, MBS, CMBS, ABS which have a maximum of 30 years.	Yes
Effective Duration	50% to 150% of the target effective duration of 2 years at time of purchase.	Yes
U.S. Treasuries	No limits.	Yes
U.S. Government Agencies	No limit per sector, 50% limit per specific Govt Agency, no Interest Only or Principal Only securities.	Yes
Commercial Paper	25% sector limit, 5% issuer limit (the %5 is in aggregate with issuers corporate bonds/notes). Must be registered, and rated P-1, A-1, or F-1 or its equivalent by at least two NRSROs at time of purchase.	Yes
Money Market Funds	No limit, U.S. agency, treasury, or repo in U.S. agencies or treasuries, principle valuations not subject to market fluctuations.	Yes
Mortgage-Backed Securities (MBS)	10% sector limit using current face value, maximum weighted average life of 6 years; CMOs limited to planned amortization and/or targeted amortization class tranches.	Yes
Agency Commercial MBS	5% sector limit using current face value, maximum average life of 5 years.	Yes
Asset-Backed Securities	20% sector limit using current face value, rated AAA by a NRSRO at time of purchase, maximum combined average life of 3 years.	Yes
Govt Guaranteed Small Business Associations Loans	5% sector limit.	Yes
Idaho State General Obligation Bonds	10% sector limit.	Yes
Revenue Bonds of Idaho Cities, Counties, and Taxing Districts	10% sector limit.	Yes
State/Other Tax Supported Entities Tax Anticipation Notes	10% sector limit.	Yes
Deposits in Idaho State Depositories	15% sector limit, must fit guidelines found in the Investment Policy.	Yes
Repurchase Agreements	No sector limit, DVP repo with authorized financial institutions, Treasury/GSE collateral at 102% with stated final maturity of 5 years or less.	Yes
Corporate Debt Obligations	25% sector, 1.5% issuer limit, rated A3, A- or better by at least two NRSROs at time of purchase. Floating rate securities must be tied to a liquid market index, may not have a cap, and coupon must adjust at least quarterly.	Yes

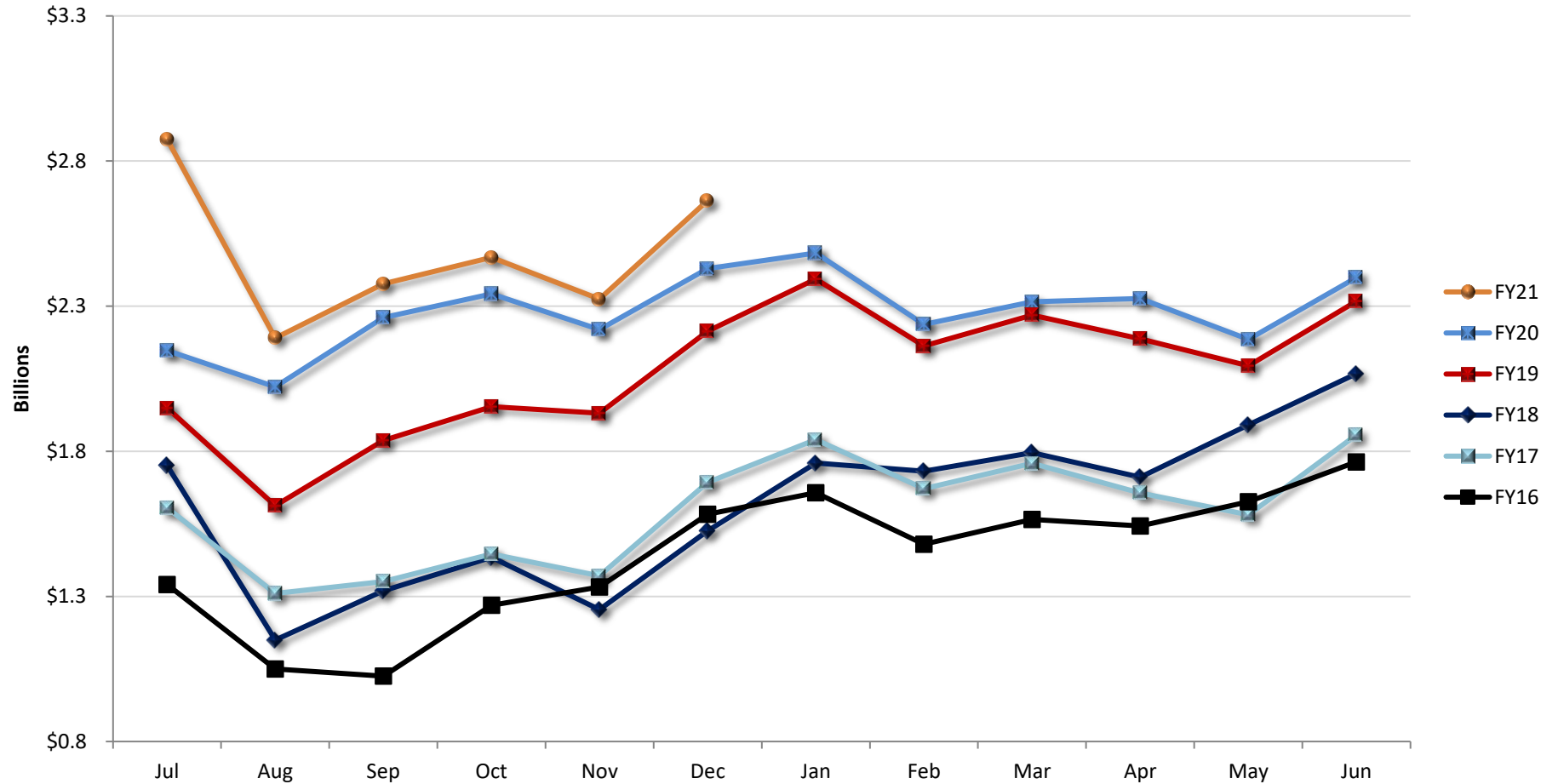
Portfolio Metrics	12/31/2020	9/30/2020	Change
Market Value	\$2,660,037,851	\$2,374,521,941	
Accrued Interest	\$4,105,071	\$2,687,372	
Total Market Value	\$2,664,142,923	\$2,377,209,313	
Amortized Book Value	\$2,644,830,362	\$2,357,007,228	
Par Value	\$2,643,952,675	\$2,363,598,272	
Net Asset Value	\$1.0073	\$1.0086	-\$0.0013
Yield to Maturity	0.547%	0.693%	-0.146%
Wgt Avg Maturity (Days)	394	303	91
Number of Securities	198	190	8

Sectors (Market Value)	12/31/2020	9/30/2020	Change
Government Agencies	\$312,427,122	\$530,664,473	-\$218,237,351
Commercial Paper	\$401,249,654	\$316,425,533	\$84,824,121
U.S.Treasuries	\$877,221,842	\$749,930,902	\$127,290,940
Corporate Notes	\$248,962,604	\$257,904,995	-\$8,942,391
Repurchase Agreements	\$455,267,000	\$193,607,000	\$261,660,000
MMF	\$0	\$0	\$0
Small Business Admin	\$0	\$0	\$0
CMO Agency	\$3,937,780	\$4,198,486	-\$260,707
Commercial MBS	\$12,883,453	\$16,059,600	-\$3,176,147
MBS Agency	\$97,423,790	\$106,139,880	-\$8,716,089
ABS	\$255,565,599	\$205,647,134	\$49,918,465
Certificates of Deposit	\$5,250,000	\$5,250,000	\$0
Payable/Receivable	-\$10,150,992	-\$11,306,062	\$1,155,069
Bank Deposit	\$0	\$0	\$0
Total	\$2,660,037,851	\$2,374,521,941	\$285,515,910



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2016	\$1.606	\$1.310	\$1.351	\$1.446	\$1.371	\$1.693	\$1.841	\$1.671	\$1.759	\$1.657	\$1.581	\$1.857
Fiscal Year 2017	\$1.751	\$1.150	\$1.319	\$1.435	\$1.254	\$1.526	\$1.760	\$1.731	\$1.795	\$1.710	\$1.891	\$2.067
Fiscal Year 2018	\$1.949	\$1.613	\$1.837	\$1.954	\$1.931	\$2.214	\$2.393	\$2.163	\$2.269	\$2.187	\$2.094	\$2.317
Fiscal Year 2019	\$2.147	\$2.022	\$2.261	\$2.343	\$2.220	\$2.430	\$2.483	\$2.237	\$2.315	\$2.327	\$2.185	\$2.399
Fiscal Year 2020	\$2.146	\$1.694	\$2.046	\$2.161	\$2.021	\$2.323	\$2.434	\$2.217	\$2.408	\$2.049	\$2.017	\$2.883
Fiscal Year 2021	\$2.875	\$2.190	\$2.377	\$2.468	\$2.324	\$2.664						

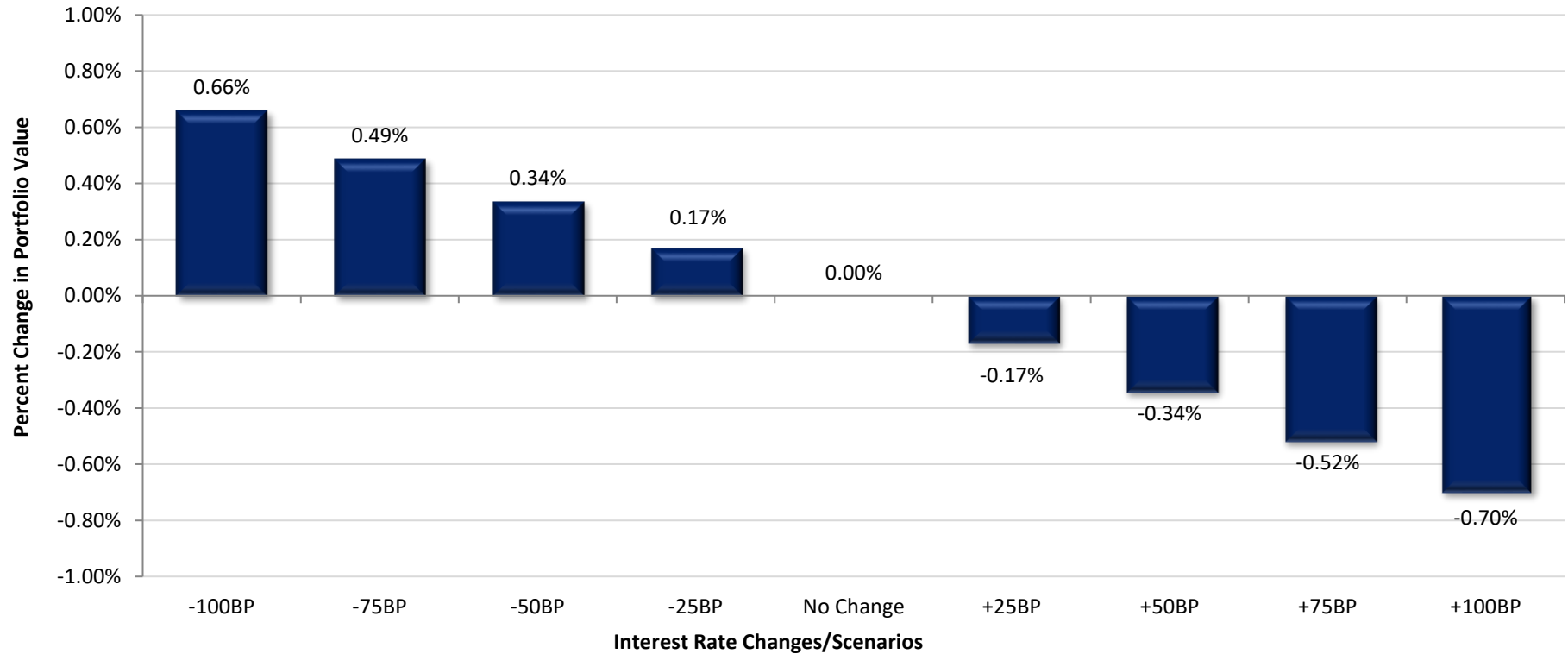
Figures in Billions, Month-End Market Values (including accrued interest)



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2016	\$1.341	\$1.050	\$1.025	\$1.270	\$1.333	\$1.583	\$1.657	\$1.480	\$1.566	\$1.543	\$1.626	\$1.764
Fiscal Year 2017	\$1.606	\$1.310	\$1.351	\$1.446	\$1.371	\$1.693	\$1.841	\$1.671	\$1.759	\$1.657	\$1.581	\$1.857
Fiscal Year 2018	\$1.751	\$1.150	\$1.319	\$1.435	\$1.254	\$1.526	\$1.760	\$1.731	\$1.795	\$1.710	\$1.891	\$2.067
Fiscal Year 2019	\$1.949	\$1.613	\$1.837	\$1.954	\$1.931	\$2.214	\$2.393	\$2.163	\$2.269	\$2.187	\$2.094	\$2.317
Fiscal Year 2020	\$2.147	\$2.022	\$2.261	\$2.343	\$2.220	\$2.430	\$2.483	\$2.237	\$2.315	\$2.327	\$2.185	\$2.399
Fiscal Year 2021	\$2.875	\$2.190	\$2.377	\$2.468	\$2.324	\$2.664						

Figures in Billions, Month-End Market Values (including accrued interest and cash not at custodian)

Instantaneous Interest Rate Changes and Approximate Change in Portfolio's Market Value

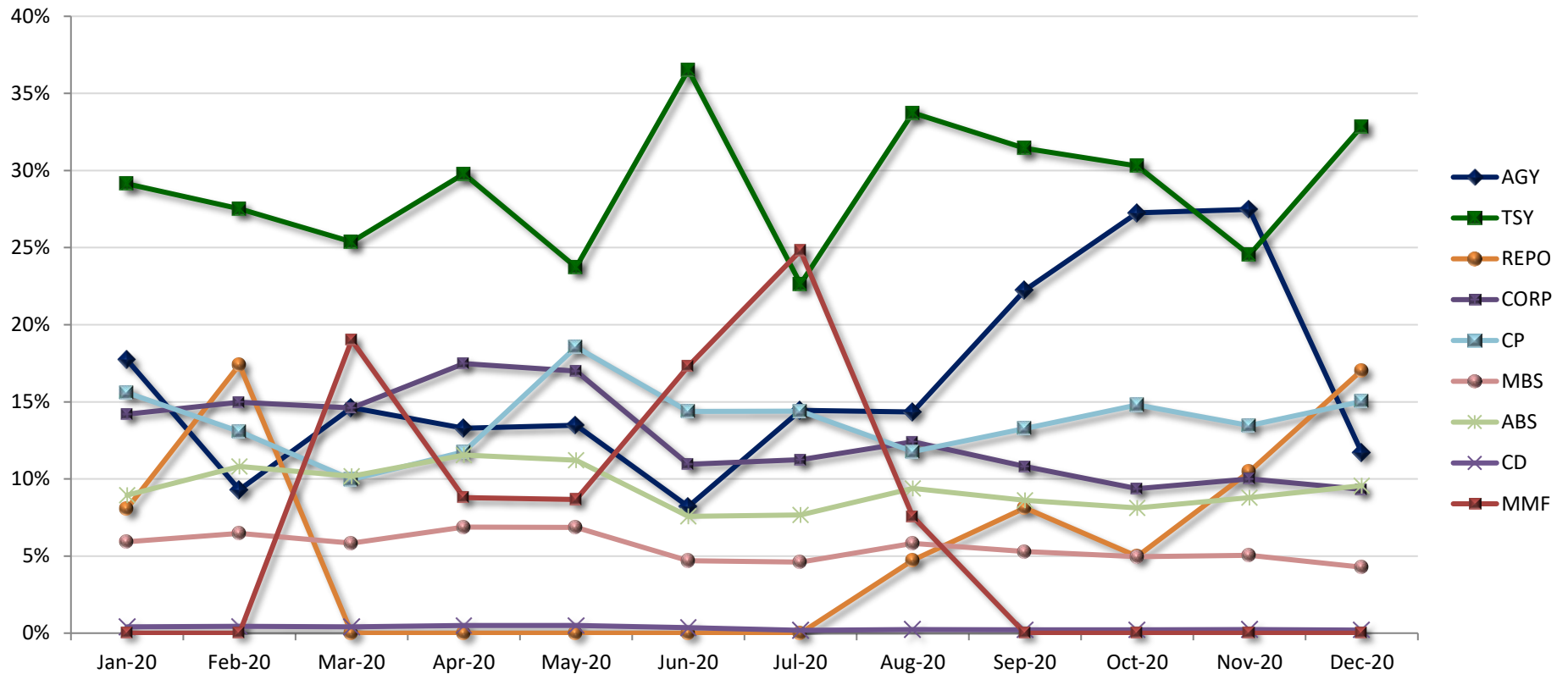


Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$2,677,594,101	\$17,556,250	0.66%
-75 Basis Points	\$2,673,029,476	\$12,991,625	0.49%
-50 Basis Points	\$2,668,991,539	\$8,953,687	0.34%
-25 Basis Points	\$2,664,602,476	\$4,564,625	0.17%
No Change	\$2,660,037,851	\$0	0.00%
+25 Basis Points	\$2,655,568,988	-\$4,468,864	-0.17%
+50 Basis Points	\$2,650,913,921	-\$9,123,930	-0.34%
+75 Basis Points	\$2,646,258,855	-\$13,778,996	-0.52%
+100 Basis Points	\$2,641,417,586	-\$18,620,265	-0.70%

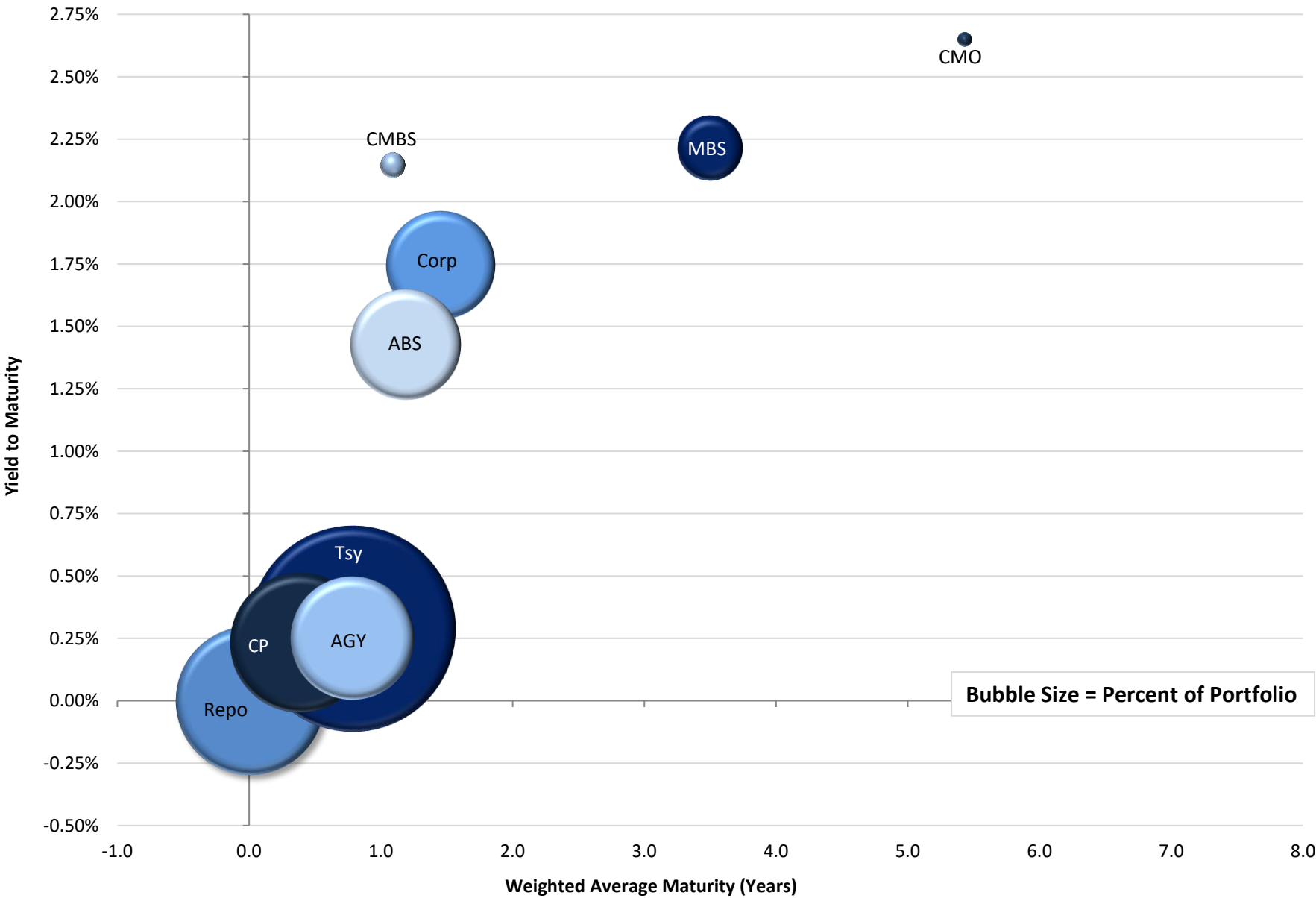
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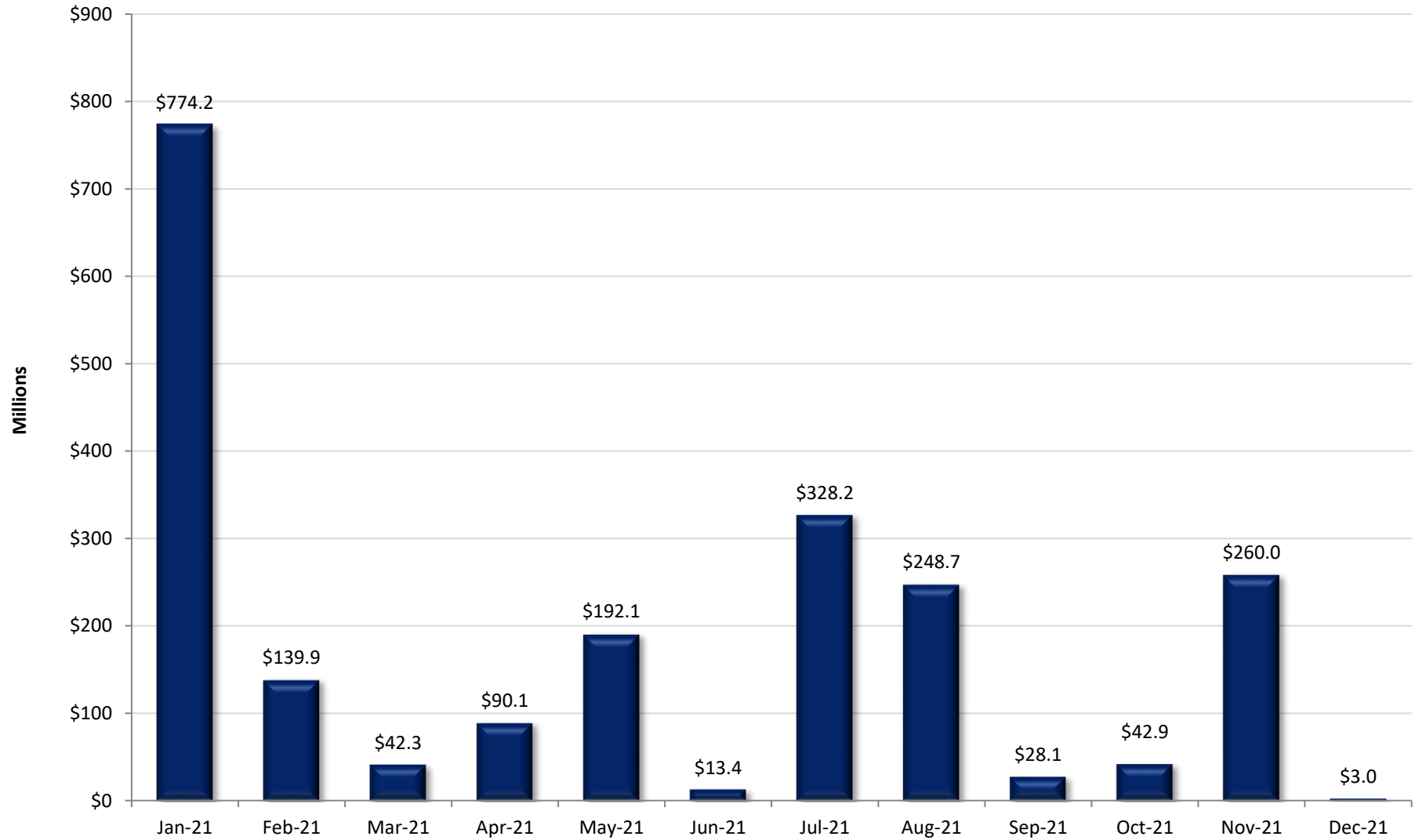
## Historical Sector Allocation

12/31/2020

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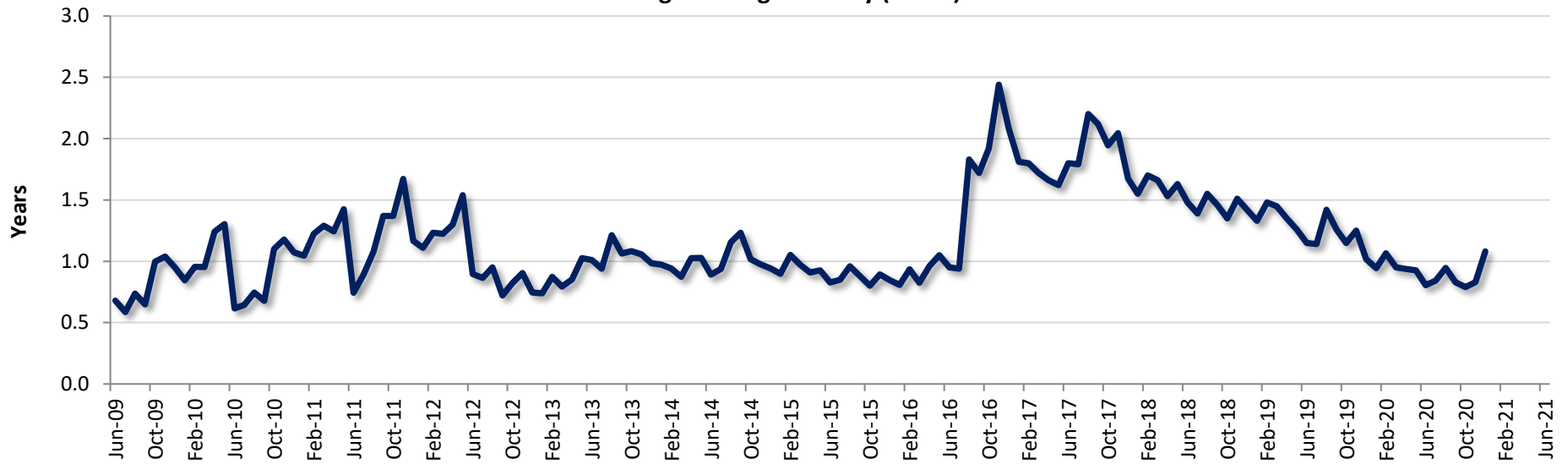




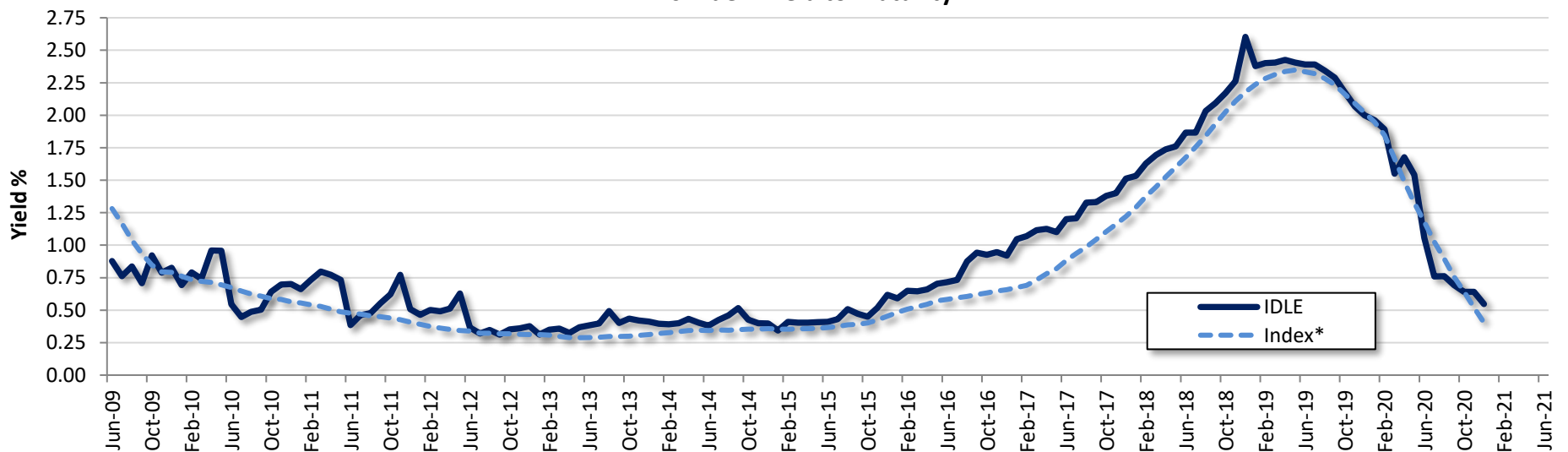
	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	Nov-21	Dec-21
<b>Maturities</b>	\$774.2	\$139.9	\$42.3	\$90.1	\$192.1	\$13.4	\$328.2	\$248.7	\$28.1	\$42.9	\$260.0	\$3.0

Par Value in Millions - Excluding Cash

Weighted Avg Maturity (WAM)



IDLE vs Index: Yield to Maturity



\*Index is the twelve-month moving average of 80% ICE BofAML 0-1 Yr Tsy (GOQA Index) and 20% ICE BofAML U.S. Corp/Govt 1-10 Yr A rated or better (B510 Index)

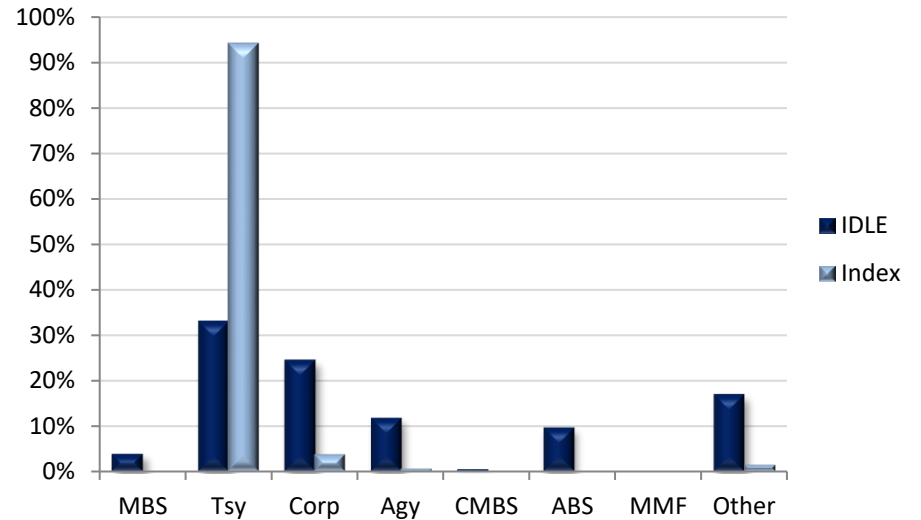
	IDLE	Index	Variance
Yield to Maturity*	0.20%	0.23%	-0.03%
Wgt Average Mat**	1.08	1.25	-0.17
Effective Duration	0.91	1.20	-0.29
Wgt Avg Quality***	Aa2	Aa1	
Number of Securities	198	3,803	
Portfolio Size (\$Mil)	2,664.1		

\*At Market

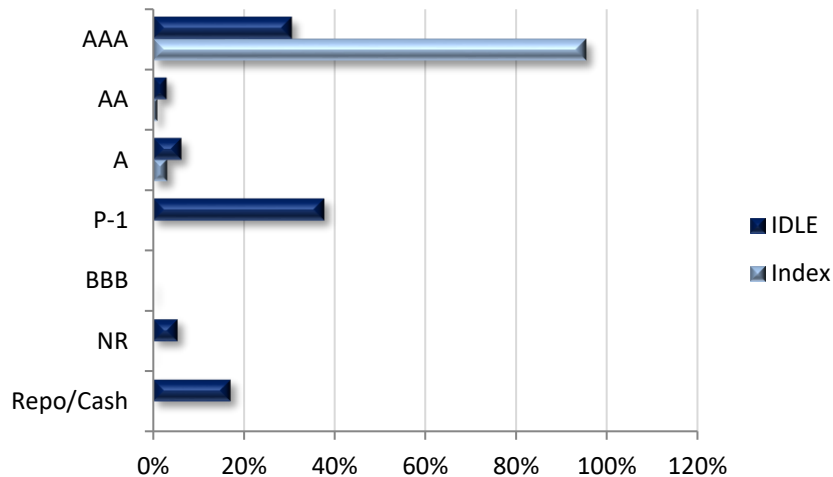
\*\*Average life is used for maturity on securitized securities

\*\*\*Moody's Credit ratings

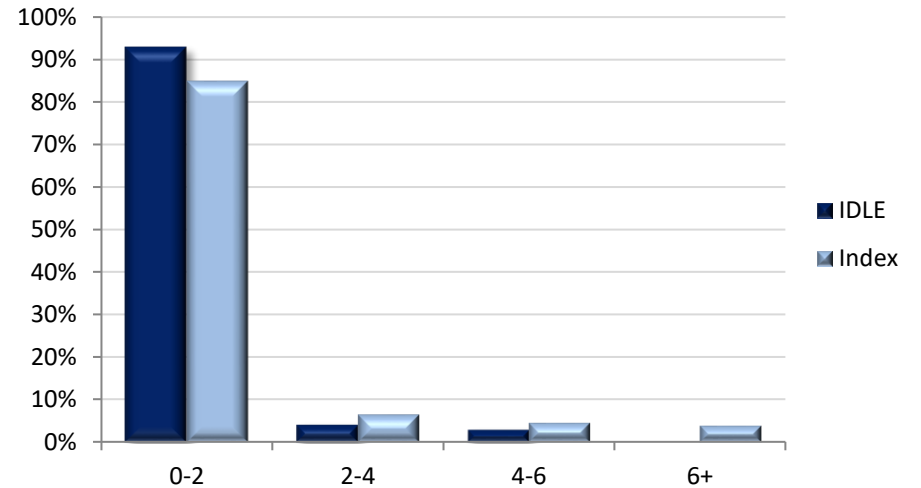
Sector Allocation



Credit Quality



Effective Duration

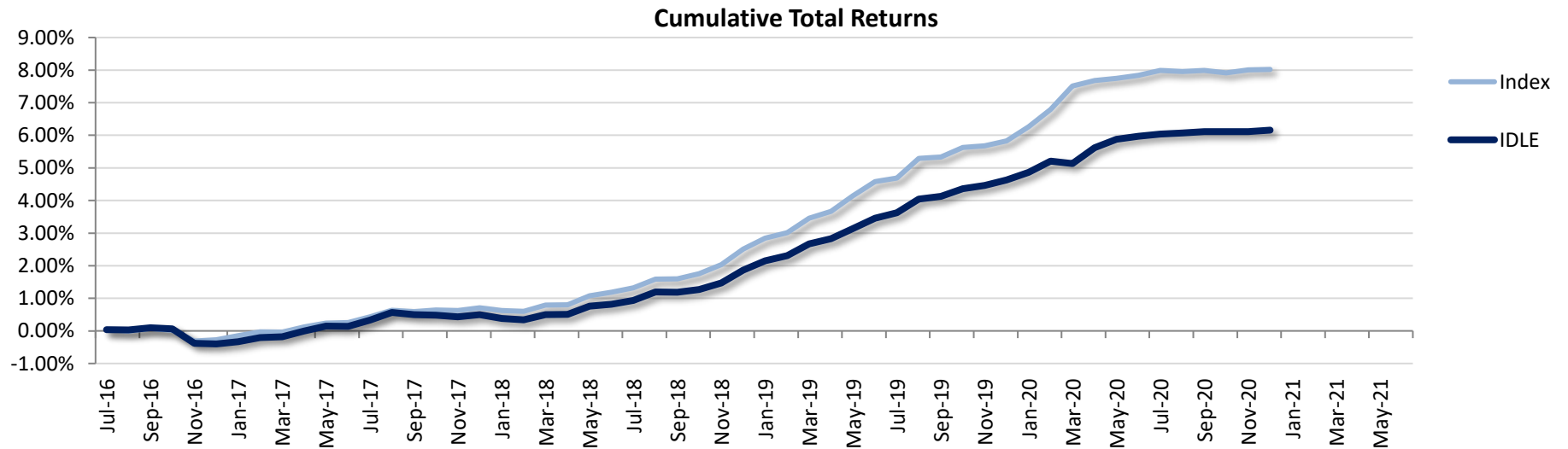


Note: Index is 80% ICE BofAML 0-1 Yr US Tsy (G0QA Index), 20% ICE BofAML 1-10 Yr AAA-A Corp &amp; Govt (B510 Index)

Other Includes: Bank Deposits, CDs, Repo

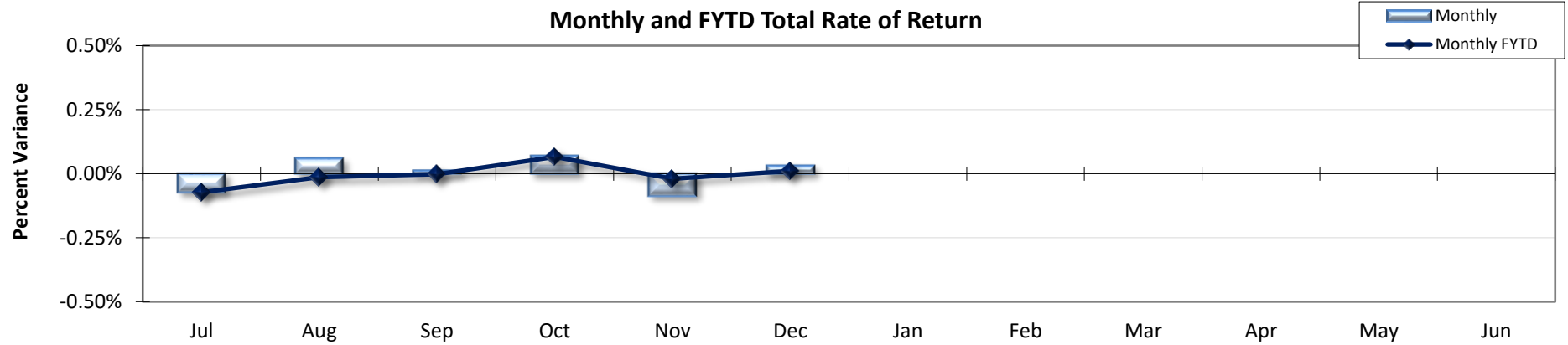


	Latest Month	Latest Qtr	FYTD	One Year	Three Years	Five Years	Since Inception
IDLE	0.04%	0.04%	0.17%	1.46%	1.84%	-	1.33%
Blended Index*	0.01%	0.03%	0.16%	2.07%	2.36%	-	1.73%
Variance	0.03%	0.01%	0.01%	-0.61%	-0.52%	-	-0.39%

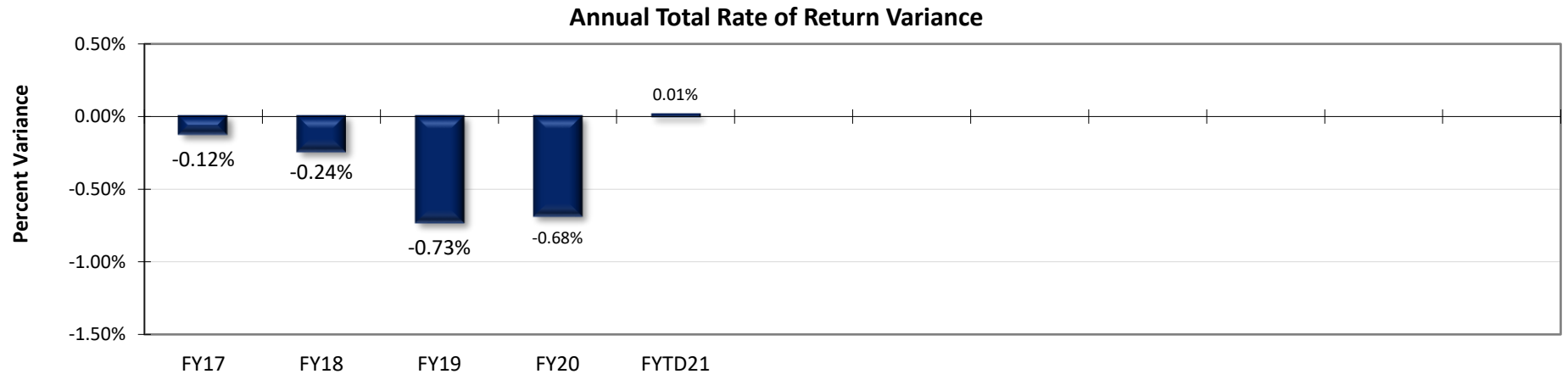


\*Blended Index: 80% of ICE BofAML 0-1yr Tsy Index, 20% ICE BofAML 1-10yr A or better Govt/Credit Index -- Returns greater than one year are annualized

\*\*Inception date of 6/30/16



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Portfolio	0.06%	0.03%	0.04%	0.00%	0.00%	0.04%						
Benchmark	0.13%	-0.03%	0.03%	-0.06%	0.08%	0.01%						
Monthly Variance	-0.07%	0.06%	0.01%	0.07%	-0.09%	0.03%						
FYTD Variance	-0.07%	-0.01%	0.00%	0.07%	-0.02%	0.01%						



	FY17	FY18	FY19	FY20	FYTD21							
Portfolio	0.14%	0.68%	2.62%	2.43%	0.17%							
Benchmark	0.26%	0.92%	3.35%	3.12%	0.16%							
Yearly Variance	-0.12%	-0.24%	-0.73%	-0.68%	0.01%							

Returns are not annualized

# Total Rate of Return Indexes

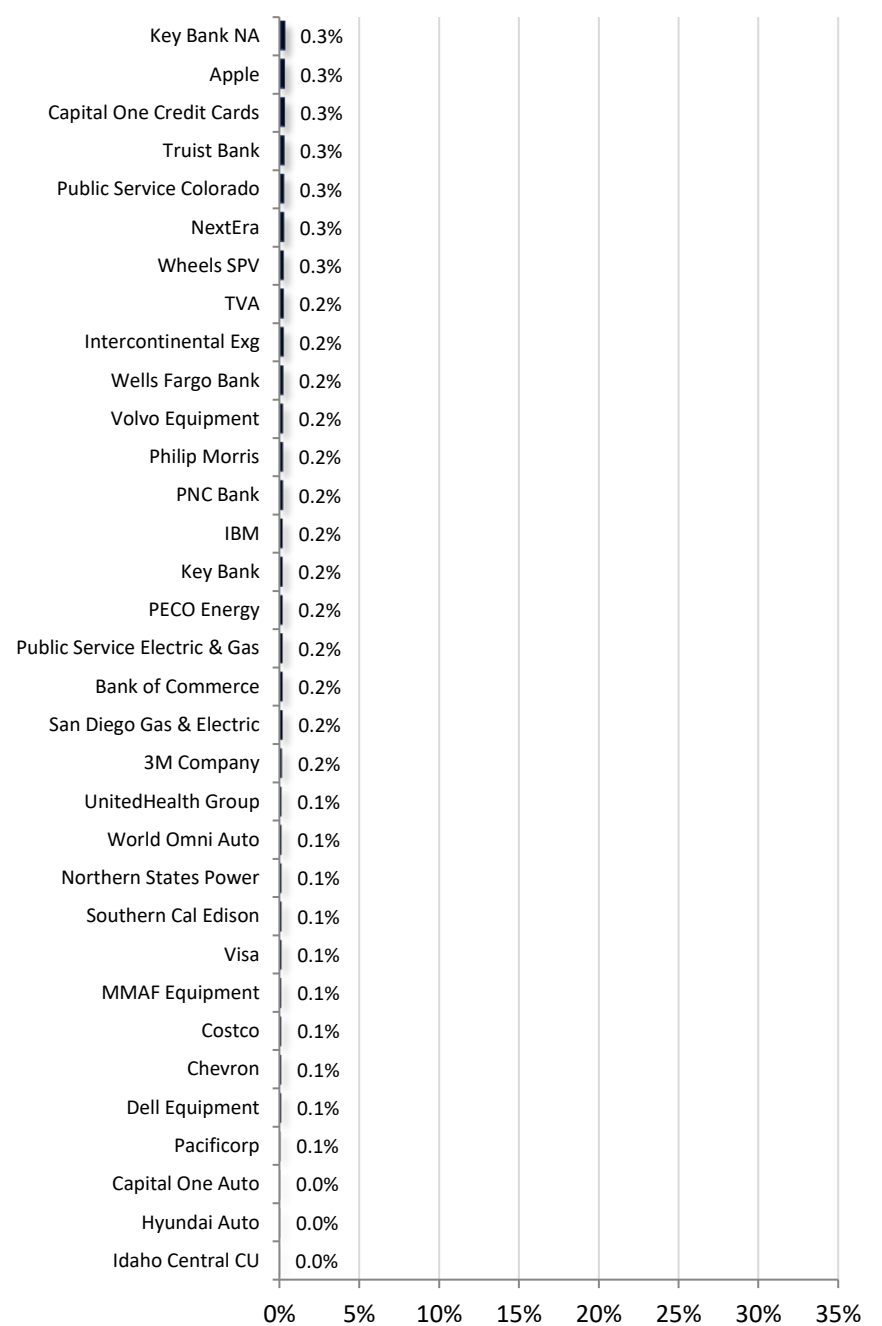
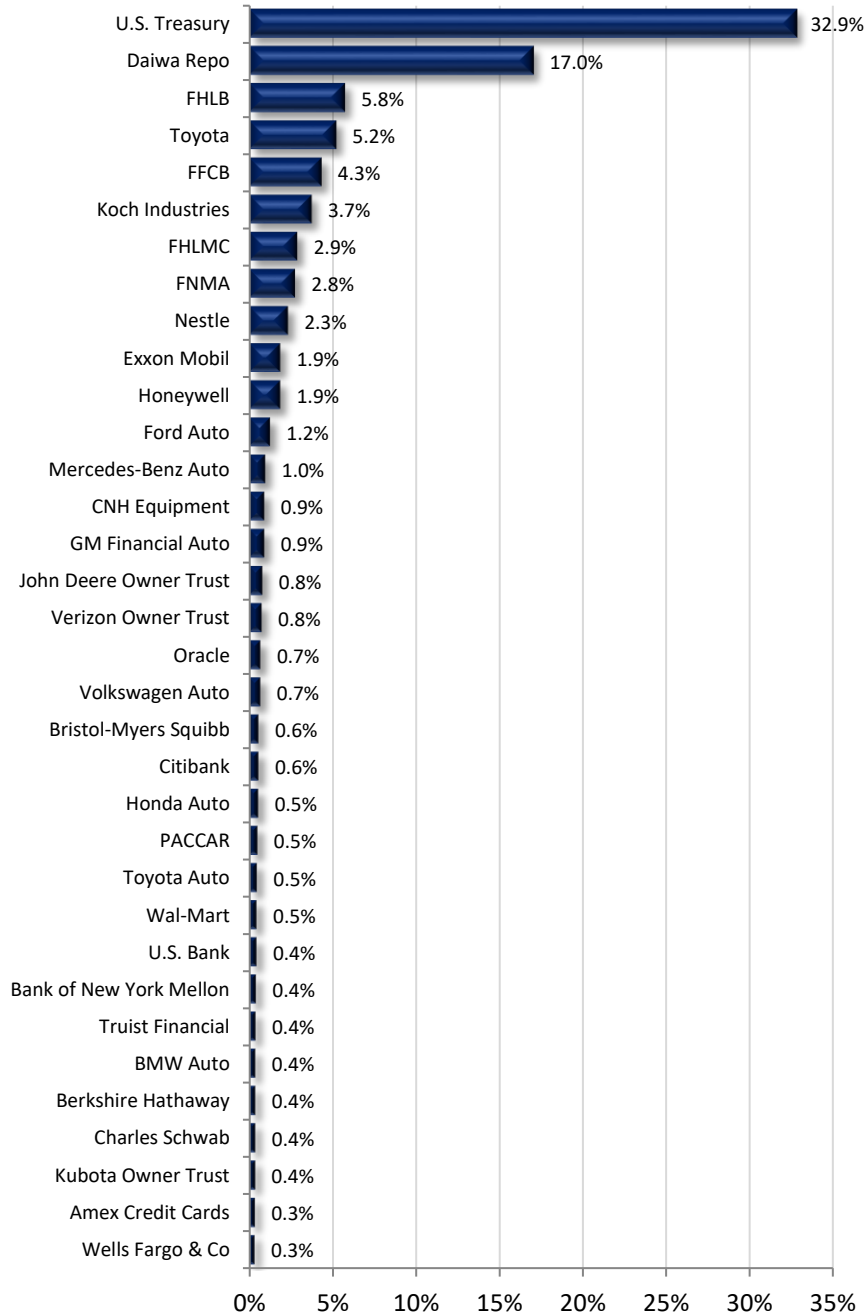
State of Idaho IDLE

12/31/2020

				Period Ending Returns as of 12/31/2020					
	Ticker	Effective Duration	Mkt Yield	1 Month	3 Month	1 Year	3 Years	5 Years	10 Years
IDLE		0.91	0.55%	0.04%	0.04%	1.46%	1.84%	-	-
<b>Short-Term Indexes</b>									
3 Month T-Bill	G001	0.25	0.08%	0.011%	0.030%	0.669%	1.605%	1.198%	0.635%
6 Month T-Bill	G002	0.50	0.09%	0.017%	0.048%	1.046%	1.842%	1.429%	0.808%
1 Year T-Bill	G003	0.92	0.10%	0.026%	0.076%	1.727%	2.196%	1.594%	0.944%
<b>1-3 Year Indexes</b>									
U.S. Treasury	G102	1.90	0.13%	0.046%	0.050%	3.104%	2.743%	1.902%	1.299%
Federal Agency	G1P0	1.77	0.17%	0.088%	0.132%	2.673%	2.641%	1.903%	1.369%
U.S. Corporate A-AAA	C110	1.81	0.42%	0.130%	0.459%	3.983%	3.527%	2.808%	2.327%
Tsy/Agy/Corp A-AAA	B110	1.88	0.19%	0.218%	0.986%	3.273%	1.238%	1.153%	1.413%
Agency MBS 0-3 Years PAC	CM1P	2.00	0.83%	0.085%	(0.245%)	2.492%	2.901%	2.213%	1.849%
<b>1-5 Year Indexes</b>									
U.S. Treasury	GVQ0	2.66	0.18%	0.071%	0.019%	4.251%	3.315%	2.330%	1.790%
Federal Agency	GVP0	2.31	0.25%	0.129%	0.170%	3.353%	2.945%	2.157%	1.688%
U.S. Corporate A-AAA	CV10	2.70	0.57%	0.254%	0.710%	5.404%	4.274%	3.446%	3.033%
Tsy/Agy/Corp A-AAA	BU10	2.65	0.22%	0.095%	0.098%	4.362%	3.414%	2.460%	1.932%
Agency MBS 3-5 Years PAC	CM2P	2.89	1.01%	0.078%	(0.068%)	4.656%	3.971%	2.898%	2.618%
ABS 0-5 Years AAA	RVBC	1.43	0.50%	0.127%	0.258%	3.222%	2.949%	2.388%	1.816%

Returns for periods greater than one year are annualized--Effective Duration and Yields are after month-end rebalancing

Source: ICE BofAML Indexes





## State of Idaho IDLE -- Holdings Report

As of 12/31/2020

Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
<b>Cash</b>														
3412	PAYREC	Trade Payable / Receivable	0.00%	1/4/2021			\$0.00	(\$10,150,992.31)	(\$10,150,992.31)	(\$10,150,992.31)	\$0.00	\$0.00	Trade	Trade
<b>Cash-Sub Total</b>							<b>\$0.00</b>	<b>(\$10,150,992.31)</b>	<b>(\$10,150,992.31)</b>	<b>(\$10,150,992.31)</b>	<b>\$0.00</b>	<b>\$0.00</b>		
<b>Repurchase Agreement</b>														
12326	REPO10421	Daiwa Repo	0.10%	1/4/2021	0.10%	12/31/2020	\$350,000,000.00	\$350,000,000.00	\$350,000,000.00	\$350,000,000.00	\$972.22	\$0.00	NR-Repo	NR-Repo
12329	REP10421B	Daiwa Repo	0.08%	1/4/2021	0.08%	12/31/2020	\$105,267,000.00	\$105,267,000.00	\$105,267,000.00	\$105,267,000.00	\$233.93	\$0.00	NR-Repo	NR-Repo
<b>Repurchase Agreement-Sub Total</b>							<b>\$455,267,000.00</b>	<b>\$455,267,000.00</b>	<b>\$455,267,000.00</b>	<b>\$455,267,000.00</b>	<b>\$1,206.15</b>	<b>\$0.00</b>		
<b>Commercial Paper</b>														
11905	89233GPC4	Toyota	0.31%	2/12/2021	0.31%	7/27/2020	\$50,000,000.00	\$49,913,888.89	\$49,981,916.67	\$49,993,500.00	\$0.00	\$11,583.33	P-1	A-1+
12036	50000DPC4	Koch Industries	0.16%	2/12/2021	0.16%	9/28/2020	\$50,000,000.00	\$49,969,555.56	\$49,990,666.67	\$49,990,800.00	\$0.00	\$133.33	P-1	A-1+
12190	50000DRW8	Koch Industries	0.19%	4/30/2021	0.19%	11/24/2020	\$50,000,000.00	\$49,958,569.44	\$49,968,597.22	\$49,968,350.00	\$0.00	(\$247.22)	P-1	A-1+
11917	89233GSB3	Toyota	0.34%	5/11/2021	0.34%	8/14/2020	\$60,000,000.00	\$59,847,000.00	\$59,926,333.34	\$59,962,020.00	\$0.00	\$35,686.66	P-1	A-1+
12042	89233GSE7	Toyota	0.25%	5/14/2021	0.25%	9/29/2020	\$29,500,000.00	\$29,453,496.53	\$29,472,753.47	\$29,480,795.50	\$0.00	\$8,042.03	P-1	A-1+
12125	30229AUK3	Exxon Mobil	0.23%	7/19/2021	0.23%	10/29/2020	\$50,000,000.00	\$49,915,986.11	\$49,936,430.55	\$49,942,500.00	\$0.00	\$6,069.45	P-1	A-1+
12246	64105GV35	Nestle	0.20%	8/3/2021	0.20%	12/10/2020	\$62,000,000.00	\$61,918,711.11	\$61,926,288.89	\$61,976,688.00	\$0.00	\$50,399.11	P-1	A-1+
12230	43851TVD5	Honeywell	0.17%	8/13/2021	0.17%	12/4/2020	\$50,000,000.00	\$49,940,500.00	\$49,947,111.11	\$49,935,000.00	\$0.00	(\$12,111.11)	P-1	A-1
<b>Commercial Paper-Sub Total</b>							<b>\$401,500,000.00</b>	<b>\$400,917,707.64</b>	<b>\$401,150,097.92</b>	<b>\$401,249,653.50</b>	<b>\$0.00</b>	<b>\$99,555.58</b>		
<b>Certificate of Deposit</b>														
11895	CDBCOMM20	Bank of Commerce	0.34%	1/21/2021	0.34%	7/16/2020	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$7,848.08	\$0.00	NR-CD	NR-CD
11896	CDICCU4	Idaho Central CU	0.45%	1/21/2021	0.45%	7/16/2020	\$250,000.00	\$250,000.00	\$250,000.00	\$250,000.00	\$520.89	\$0.00	NR-CD	NR-CD
<b>Certificate of Deposit-Sub Total</b>							<b>\$5,250,000.00</b>	<b>\$5,250,000.00</b>	<b>\$5,250,000.00</b>	<b>\$5,250,000.00</b>	<b>\$8,368.97</b>	<b>\$0.00</b>		
<b>Corporate Note</b>														
10786	94988J5N3	Wells Fargo Bank	2.60%	1/15/2021	2.70%	5/31/2019	\$6,000,000.00	\$5,990,220.00	\$5,999,769.88	\$6,003,892.50	\$71,933.33	\$4,122.62	Aa2	A+
7880	94974BFR6	Wells Fargo & Co	3.00%	1/22/2021	2.40%	2/13/2017	\$3,000,000.00	\$3,066,810.00	\$3,000,974.99	\$3,003,898.47	\$39,750.00	\$2,923.48	A2	BBB+
7516	949746RS2	Wells Fargo & Co	2.50%	3/4/2021	2.21%	10/17/2016	\$6,000,000.00	\$6,071,940.00	\$6,002,789.41	\$6,020,290.86	\$48,750.00	\$17,501.45	A2	BBB+
6943	74456QBPO	Public Service Electric & Gas	1.90%	3/15/2021	1.60%	5/6/2016	\$1,385,000.00	\$1,403,822.15	\$1,385,485.11	\$1,387,424.58	\$7,748.31	\$1,939.47	Aa3	A
6947	74456QBPO	Public Service Electric & Gas	1.90%	3/15/2021	1.61%	5/9/2016	\$615,000.00	\$623,142.60	\$615,210.22	\$616,076.62	\$3,440.58	\$866.40	Aa3	A
9892	74456QBPO	Public Service Electric & Gas	1.90%	3/15/2021	3.04%	8/30/2018	\$3,000,000.00	\$2,916,780.00	\$2,995,839.00	\$3,005,251.80	\$16,783.33	\$9,412.80	Aa3	A
11850	084670BQO	Berkshire Hathaway	2.20%	3/15/2021	0.33%	6/5/2020	\$10,000,000.00	\$10,129,700.00	\$10,022,888.24	\$10,021,660.50	\$64,777.78	(\$1,227.74)	Aa2	AA
7350	06406FAA1	Bank of New York Mellon	2.50%	4/15/2021	1.80%	9/1/2016	\$5,000,000.00	\$5,151,150.00	\$5,006,663.01	\$5,022,530.45	\$26,388.89	\$15,867.44	A1	A
6912	06406FAB9	Bank of New York Mellon	2.05%	5/3/2021	2.06%	5/2/2016	\$1,000,000.00	\$999,530.00	\$999,975.95	\$1,004,450.00	\$3,302.78	\$4,474.05	A1	A
11840	110122CK2	Bristol-Myers Squibb	2.55%	5/14/2021	0.31%	5/27/2020	\$15,000,000.00	\$15,322,500.00	\$15,121,853.69	\$15,125,553.90	\$49,937.50	\$3,700.21	A2	A+
7359	166764BG4	Chevron	2.10%	5/16/2021	1.65%	9/1/2016	\$3,000,000.00	\$3,060,000.00	\$3,003,698.88	\$3,016,344.75	\$7,875.00	\$12,645.87	Aa2	AA
9577	49327M2W3	Key Bank NA	3.35%	6/15/2021	3.35%	6/13/2018	\$3,000,000.00	\$2,999,580.00	\$2,999,936.89	\$3,040,910.43	\$4,466.67	\$40,973.54	A3	A-
12241	49327M2W3	Key Bank NA	3.35%	6/15/2021	0.24%	12/10/2020	\$4,375,000.00	\$4,444,781.25	\$4,436,571.69	\$4,434,661.04	\$6,513.89	(\$1,910.65)	A3	A-
12242	49327M2W3	Key Bank NA	3.35%	6/15/2021	0.24%	12/10/2020	\$1,000,000.00	\$1,015,950.00	\$1,014,073.53	\$1,013,636.81	\$1,488.89	(\$436.72)	A3	A-
6918	695114CM8	Pacificorp	3.85%	6/15/2021	1.94%	4/29/2016	\$1,574,000.00	\$1,712,905.50	\$1,579,693.49	\$1,584,311.90	\$2,693.29	\$4,618.41	A1	A+
12207	68389XBA2	Oracle	2.80%	7/8/2021	0.21%	12/1/2020	\$1,320,000.00	\$1,340,565.60	\$1,337,654.49	\$1,337,512.59	\$17,761.33	(\$141.90)	A3	A
12208	68389XBA2	Oracle	2.80%	7/8/2021	0.21%	12/1/2020	\$1,750,000.00	\$1,777,265.00	\$1,773,405.57	\$1,773,217.44	\$23,547.22	(\$188.13)	A3	A
12217	68389XBA2	Oracle	2.80%	7/8/2021	0.24%	12/3/2020	\$5,771,000.00	\$5,859,030.83	\$5,847,266.34	\$5,847,564.49	\$77,652.01	\$298.15	A3	A
12216	17325FAQ1	Citibank	3.40%	7/23/2021	0.22%	12/3/2020	\$5,000,000.00	\$5,088,300.00	\$5,075,623.27	\$5,073,645.90	\$74,611.11	(\$1,977.37)	Aa3	A+
11793	69371RN44	PACCAR	1.65%	8/11/2021	1.91%	4/6/2020	\$13,145,000.00	\$13,098,992.50	\$13,124,240.53	\$13,254,591.18	\$84,347.08	\$130,350.65	A1	A+
7414	68389XBK0	Oracle	1.90%	9/15/2021	1.91%	9/19/2016	\$3,000,000.00	\$2,998,500.00	\$2,999,810.71	\$3,030,211.47	\$16,783.33	\$30,400.76	A3	A
8289	693304AU1	PECO Energy	1.70%	9/15/2021	2.07%	6/13/2017	\$5,000,000.00	\$4,924,600.00	\$4,988,818.65	\$5,044,574.65	\$25,027.78	\$55,756.00	Aa3	A
11841	68389XBK0	Oracle	1.90%	9/15/2021	0.51%	5/27/2020	\$3,530,000.00	\$3,589,268.70	\$3,560,100.52	\$3,565,548.83	\$19,748.39	\$5,448.31	A3	A
11889	68389XBK0	Oracle	1.90%	9/15/2021	0.31%	7/13/2020	\$2,716,000.00	\$2,762,932.48	\$2,742,650.10	\$2,743,351.45	\$15,194.51	\$701.35	A3	A
7844	06406RAA5	Bank of New York Mellon	2.60%	2/7/2022	2.65%	2/7/2017	\$5,000,000.00	\$4,989,300.00	\$4,997,788.44	\$5,118,515.80	\$52,000.00	\$120,727.36	A1	A
7894	037833CM0	Apple	2.50%	2/9/2022	2.55%	2/17/2017	\$3,000,000.00	\$2,993,580.00	\$2,998,659.95	\$3,068,289.24	\$29,583.33	\$69,629.29	Aa1	AA+

## State of Idaho IDLE -- Holdings Report

As of 12/31/2020

Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
7951	91324PBV3	UnitedHealth Group	2.88%	3/15/2022	2.56%	3/8/2017	\$3,500,000.00	\$3,549,140.00	\$3,509,811.07	\$3,585,443.96	\$29,628.47	\$75,632.89	A3	A+
8163	22160KAK1	Costco	2.30%	5/18/2022	2.38%	5/18/2017	\$3,000,000.00	\$2,988,750.00	\$2,997,043.42	\$3,079,070.82	\$8,241.67	\$82,027.40	Aa3	A+
10766	90331HPC1	U.S. Bank	2.65%	5/23/2022	2.69%	5/23/2019	\$6,000,000.00	\$5,993,640.00	\$5,997,157.41	\$6,188,852.64	\$16,783.33	\$191,695.23	A1	AA-
8369	665772CH0	Northern States Power	2.15%	8/15/2022	2.26%	6/28/2017	\$3,271,000.00	\$3,253,369.31	\$3,266,730.33	\$3,339,163.65	\$26,567.79	\$72,433.32	Aa3	A
11888	718172AT6	Philip Morris	2.50%	8/22/2022	0.42%	7/14/2020	\$5,368,000.00	\$5,601,239.60	\$5,549,374.88	\$5,563,206.19	\$48,088.33	\$13,831.31	A2	A
8670	49327M2T0	Key Bank	2.30%	9/14/2022	2.30%	9/14/2017	\$3,500,000.00	\$3,499,195.00	\$3,499,726.26	\$3,618,193.43	\$23,926.39	\$118,467.17	A3	A-
8672	49327M2T0	Key Bank	2.30%	9/14/2022	2.31%	9/14/2017	\$1,500,000.00	\$1,499,550.00	\$1,499,846.93	\$1,550,654.33	\$10,254.17	\$50,807.40	A3	A-
8371	744448CF6	Public Service Colorado	2.25%	9/15/2022	2.28%	6/28/2017	\$7,000,000.00	\$6,989,080.00	\$6,997,220.82	\$7,165,258.38	\$46,375.00	\$168,037.56	A1	A
9746	45866FAE4	Intercontinental Exg	2.35%	9/15/2022	3.38%	7/26/2018	\$6,230,000.00	\$5,985,285.60	\$6,132,345.54	\$6,431,104.40	\$43,108.14	\$298,758.86	A3	BBB+
7909	459200JC6	IBM	2.88%	11/9/2022	2.67%	2/24/2017	\$5,000,000.00	\$5,052,950.00	\$5,017,201.15	\$5,257,053.35	\$20,763.89	\$239,852.20	A2	A
7919	92826CAC6	Visa	2.80%	12/14/2022	2.60%	2/24/2017	\$3,000,000.00	\$3,031,680.00	\$3,010,021.22	\$3,139,246.23	\$3,966.67	\$129,225.01	Aa3	AA-
8719	88579YAX9	3M Company	2.25%	3/15/2023	2.26%	10/2/2017	\$4,000,000.00	\$3,997,360.00	\$3,998,957.18	\$4,177,516.64	\$26,500.00	\$178,559.46	A1	A+
9553	842400GL1	Southern Cal Edison	3.40%	6/1/2023	3.42%	6/4/2018	\$3,000,000.00	\$2,996,880.00	\$2,998,520.04	\$3,184,093.65	\$8,500.00	\$185,573.61	A3	A-
7274	341081FK8	NextEra	3.25%	6/1/2024	2.16%	8/11/2016	\$1,606,000.00	\$1,724,024.94	\$1,653,068.44	\$1,729,071.57	\$4,349.58	\$76,003.13	Aa2	A+
7286	341081FK8	NextEra	3.25%	6/1/2024	2.13%	8/16/2016	\$5,000,000.00	\$5,377,650.00	\$5,150,889.79	\$5,383,161.80	\$13,541.67	\$232,272.01	Aa2	A+
11583	931142DV2	Wal-Mart	2.65%	12/15/2024	1.80%	1/28/2020	\$5,000,000.00	\$5,191,250.00	\$5,153,599.77	\$5,422,295.55	\$5,888.89	\$268,695.78	Aa2	AA
11792	90331HMS9	U.S. Bank	2.80%	1/27/2025	2.06%	4/6/2020	\$5,200,000.00	\$5,372,588.00	\$5,345,589.90	\$5,659,345.90	\$62,284.44	\$313,756.00	A1	AA-
11713	89788JAA7	Truist Bank	1.50%	3/10/2025	1.54%	3/9/2020	\$7,500,000.00	\$7,484,550.00	\$7,487,109.24	\$7,764,870.98	\$34,687.50	\$277,761.74	A2	A
12056	037833DT4	Apple	1.13%	5/11/2025	0.61%	10/2/2020	\$5,000,000.00	\$5,115,850.00	\$5,109,468.44	\$5,141,824.35	\$7,812.50	\$32,355.91	Aa1	AA+
12117	69353REQ7	PNC Bank	3.25%	6/1/2025	0.75%	10/28/2020	\$5,000,000.00	\$5,554,350.00	\$5,532,472.19	\$5,552,035.80	\$13,541.67	\$19,563.61	A2	A
8681	797440BU7	San Diego Gas & Electric	2.50%	5/15/2026	2.70%	9/13/2017	\$4,535,000.00	\$4,465,161.00	\$4,492,533.67	\$4,918,908.07	\$14,486.81	\$426,374.40	A2	A
12255	931142EM1	Wal-Mart	3.05%	7/8/2026	0.75%	12/14/2020	\$6,000,000.00	\$6,730,320.00	\$6,723,650.41	\$6,754,879.86	\$87,941.67	\$31,229.45	Aa2	AA
Corporate Note-Sub Total							\$212,391,000.00	\$215,785,010.06	\$214,753,780.65	\$218,763,169.20	\$1,349,344.91	\$4,009,388.55		

## Corporate Floating Rate Note

8830	05531FBA0	Truist Financial	0.43%	2/1/2021	1.60%	10/27/2017	\$4,000,000.00	\$3,999,879.92	\$4,000,000.00	\$4,000,000.00	\$2,895.87	\$0.00	A3	A-
9595	05531FBA0	Truist Financial	0.43%	2/1/2021	2.63%	6/14/2018	\$1,225,000.00	\$1,222,893.00	\$1,225,000.00	\$1,225,000.00	\$886.86	\$0.00	A3	A-
9630	05531FBA0	Truist Financial	0.43%	2/1/2021	2.64%	6/25/2018	\$4,965,000.00	\$4,954,871.40	\$4,965,000.00	\$4,965,000.00	\$3,594.49	\$0.00	A3	A-
9189	17325FAM0	Citibank	0.56%	2/12/2021	2.15%	2/15/2018	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,000,600.00	\$7,828.19	\$600.00	Aa3	A+
9637	808513AV7	Charles Schwab	0.53%	5/21/2021	2.61%	6/26/2018	\$10,000,000.00	\$10,014,300.00	\$10,001,527.18	\$10,008,835.00	\$5,770.16	\$7,307.82	A2	A
Corporate Note-Sub Total							\$30,190,000.00	\$30,191,944.32	\$30,191,527.18	\$30,199,435.00	\$20,975.57	\$7,907.82		

## Government Agency Non-Callable

11864	880591EL2	TVA	3.88%	2/15/2021	0.20%	6/19/2020	\$6,450,000.00	\$6,604,993.50	\$6,478,940.70	\$6,477,591.87	\$94,420.83	(\$1,348.83)	Aaa	AA+
6656	3130A7CV5	FHLB	1.38%	2/18/2021	1.46%	2/18/2016	\$3,000,000.00	\$2,987,880.00	\$2,999,681.58	\$3,004,688.40	\$15,239.58	\$5,006.82	Aaa	AA+
6648	3135G0J20	FNMA	1.38%	2/26/2021	1.40%	2/17/2016	\$3,000,000.00	\$2,996,313.00	\$2,999,887.54	\$3,005,530.20	\$14,322.92	\$5,642.66	Aaa	AA+
12099	3130AGLD5	FHLB	1.88%	7/7/2021	0.12%	10/20/2020	\$43,720,000.00	\$44,266,937.20	\$44,113,374.06	\$44,115,574.19	\$396,212.50	\$2,200.13	Aaa	AA+
7158	3130A8QS5	FHLB	1.13%	7/14/2021	1.23%	7/14/2016	\$5,000,000.00	\$4,975,350.00	\$4,997,381.09	\$5,026,845.35	\$26,093.75	\$29,464.26	Aaa	AA+
11880	3130A8QS5	FHLB	1.13%	7/14/2021	0.19%	6/25/2020	\$24,750,000.00	\$24,992,550.00	\$24,872,538.28	\$24,882,884.48	\$129,164.06	\$10,346.20	Aaa	AA+
12098	3130AKDG8	FHLB	0.11%	7/21/2021	0.12%	10/20/2020	\$25,000,000.00	\$24,997,750.00	\$24,998,349.45	\$25,001,042.00	\$5,423.61	\$2,692.55	Aaa	AA+
11940	3137EAE9	FHLMC	1.13%	8/12/2021	0.13%	8/24/2020	\$8,247,000.00	\$8,326,088.73	\$8,296,962.57	\$8,297,629.08	\$35,822.91	\$666.51	Aaa	AA+
11941	3130AJY29	FHLB	0.13%	8/13/2021	0.13%	8/24/2020	\$1,600,000.00	\$1,599,888.00	\$1,599,929.13	\$1,599,942.08	\$766.67	\$12.95	Aaa	AA+
7490	3135G0Q89	FNMA	1.38%	10/7/2021	1.41%	10/7/2016	\$5,000,000.00	\$4,991,600.00	\$4,998,716.55	\$5,047,706.00	\$16,041.67	\$48,989.45	Aaa	AA+
12223	3137EAF2	FHLMC	0.25%	12/4/2023	0.28%	12/4/2020	\$10,000,000.00	\$9,990,100.00	\$9,990,353.15	\$10,010,656.80	\$1,875.00	\$20,303.65	Aaa	AA+
Government Agency Non-Callable-Sub Total							\$135,767,000.00	\$136,729,450.43	\$136,346,114.10	\$136,470,090.45	\$735,383.50	\$123,976.35		

## Government Agency Callable

12106	3130AKDW3	FHLB	0.13%	11/26/2021	0.13%	10/26/2020	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00	\$50,005,339.00	\$11,736.11	\$5,339.00	Aaa	AA+
12020	3133EMAT9	FFCB	0.17%	9/22/2022	0.21%	9/23/2020	\$12,000,000.00	\$11,989,680.00	\$11,992,515.16	\$11,995,261.08	\$5,610.00	\$2,745.92	Aaa	AA+
11632	3134GVBU1	FHLMC	1.60%	2/12/2024	1.60%	2/12/2020	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,012,858.30	\$61,777.78	\$12,858.30	Aaa	AA+
Government Agency Callable-Sub Total							\$72,000,000.00	\$71,989,680.00	\$71,992,515.16	\$72,013,458.38	\$79,123.89	\$20,943.22		

**State of Idaho IDLE -- Holdings Report**

**As of 12/31/2020**

Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
Government Agency Discount														
12057	313313FD5	FFCB	0.11%	5/4/2021	0.11%	10/1/2020	\$25,000,000.00	\$24,983,576.39	\$24,990,604.17	\$24,991,666.75	\$0.00	\$1,062.58	P-1	A-1+
11956	313313FE3	FFCB	0.13%	5/5/2021	0.13%	8/28/2020	\$7,000,000.00	\$6,993,680.56	\$6,996,865.55	\$6,997,647.23	\$0.00	\$781.68	P-1	A-1+
11906	313313FF0	FFCB	0.13%	5/6/2021	0.13%	7/30/2020	\$20,000,000.00	\$19,979,777.78	\$19,990,972.23	\$19,993,222.20	\$0.00	\$2,249.97	P-1	A-1+
11957	313313FL7	FFCB	0.13%	5/11/2021	0.13%	8/28/2020	\$7,000,000.00	\$6,993,528.89	\$6,996,713.88	\$6,997,530.54	\$0.00	\$816.66	P-1	A-1+
12284	313313JY5	FFCB	0.10%	8/3/2021	0.10%	12/18/2020	\$10,000,000.00	\$9,994,666.67	\$9,994,055.56	\$9,994,138.90	\$0.00	\$83.34	P-1	A-1+
12206	313313MX3	FFCB	0.12%	10/13/2021	0.12%	11/30/2020	\$25,000,000.00	\$24,973,583.33	\$24,976,249.99	\$24,978,458.25	\$0.00	\$2,208.26	P-1	A-1+
12316	313313NK0	FFCB	0.11%	10/25/2021	0.11%	12/30/2020	\$5,000,000.00	\$4,995,431.94	\$4,995,462.50	\$4,995,508.35	\$0.00	\$45.85	P-1	A-1+
12317	313313NS3	FFCB	0.11%	11/1/2021	0.11%	12/30/2020	\$5,000,000.00	\$4,995,325.00	\$4,995,355.56	\$4,995,401.40	\$0.00	\$45.84	P-1	A-1+
Government Agency Discount-Sub Total							\$104,000,000.00	\$103,908,570.56	\$103,936,279.44	\$103,943,573.62	\$0.00	\$7,294.18		
Collateralized Mortgage Obligation														
2957	3136ABLS0	FNMA	0.45%	8/2/2024	0.53%	1/25/2013	\$953,700.42	\$952,806.32	\$953,441.28	\$953,823.64	\$71.21	\$382.36	NR-Agy	NR-Agy
2960	31393RG38	FHLMC	0.55%	9/8/2026	0.52%	1/25/2013	\$2,133,531.81	\$2,143,984.40	\$2,135,409.50	\$2,122,801.00	\$194.86	(\$12,608.50)	NR-Agy	NR-Agy
2962	31395QUK4	FNMA	0.55%	10/28/2027	0.58%	1/25/2013	\$853,787.91	\$854,855.15	\$854,111.27	\$861,155.12	\$77.98	\$7,043.85	NR-Agy	NR-Agy
Collateralized Mortgage Obligation-Sub Total							\$3,941,020.14	\$3,951,645.87	\$3,942,962.05	\$3,937,779.76	\$344.05	(\$5,182.29)		
Commercial MBS														
7100	3137BAHA3	FHLMC	2.86%	12/20/2020	1.38%	6/30/2016	\$134,197.62	\$142,464.40	\$134,248.22	\$134,155.44	\$319.39	(\$92.78)	Aaa	NR-Agy
6466	3138LCSM8	FNMA	2.27%	12/27/2020	2.29%	12/31/2015	\$500,000.00	\$499,882.81	\$500,000.00	\$499,812.04	\$977.36	(\$187.96)	NR-Agy	NR-Agy
7125	3138LCSM8	FNMA	2.27%	12/27/2020	1.59%	7/25/2016	\$2,195,000.00	\$2,260,507.03	\$2,195,000.00	\$2,194,174.86	\$4,290.62	(\$825.14)	NR-Agy	NR-Agy
7188	31397U3N7	FNMA	3.76%	3/6/2021	1.60%	7/25/2016	\$229,295.55	\$251,204.73	\$230,498.74	\$229,790.07	\$719.22	(\$708.67)	NR-Agy	NR-Agy
9661	3136A0FK8	FNMA	3.73%	4/26/2021	2.86%	6/29/2018	\$999,174.50	\$1,020,719.20	\$1,002,027.87	\$1,007,245.43	\$3,102.44	\$5,217.56	NR-Agy	NR-Agy
6980	3137AME60	FHLMC	2.87%	9/27/2021	1.70%	5/20/2016	\$888,638.53	\$940,429.51	\$896,150.14	\$905,883.98	\$2,127.55	\$9,733.84	NR-Agy	NR-Agy
4139	3137B7YX1	FHLMC	2.59%	1/29/2022	2.25%	3/25/2014	\$164,153.96	\$167,431.18	\$164,390.84	\$168,252.26	\$354.57	\$3,861.42	NR-Agy	AAA
7169	3138L9FD9	FNMA	2.42%	3/16/2022	1.78%	7/19/2016	\$1,481,019.70	\$1,533,896.73	\$1,493,020.78	\$1,505,590.17	\$3,086.28	\$12,569.39	NR-Agy	NR-Agy
7245	3136A8G61	FNMA	2.38%	4/12/2022	1.64%	8/5/2016	\$980,811.27	\$1,019,660.59	\$989,940.52	\$1,001,629.48	\$1,942.82	\$11,688.96	NR-Agy	NR-Agy
7105	3137B4WA0	FHLMC	2.87%	4/23/2022	1.47%	7/25/2016	\$203,934.67	\$214,154.25	\$205,565.62	\$210,635.13	\$487.91	\$5,069.51	Aaa	NR-Agy
9534	3137B1BS0	FHLMC	2.51%	9/9/2022	3.04%	5/29/2018	\$2,915,000.00	\$2,849,070.90	\$2,888,107.18	\$3,010,110.33	\$6,097.21	\$122,003.15	NR-Agy	NR-Agy
7270	3138ETPM2	FNMA	2.74%	10/31/2022	1.79%	8/10/2016	\$932,241.49	\$982,677.21	\$946,686.11	\$963,562.43	\$2,199.57	\$16,876.32	NR-Agy	NR-Agy
5642	3136ANRH2	FNMA	2.34%	12/12/2022	2.13%	5/29/2015	\$522,735.07	\$527,943.00	\$523,734.98	\$540,993.58	\$1,021.08	\$17,258.60	NR-Agy	NR-Agy
6865	3136AKXV0	FNMA	3.10%	4/4/2024	2.20%	4/18/2016	\$473,145.33	\$504,491.21	\$486,330.60	\$511,617.63	\$1,223.47	\$25,287.03	NR-Agy	NR-Agy
Commercial MBS-Sub Total							\$12,619,347.69	\$12,914,532.75	\$12,655,701.60	\$12,883,452.83	\$27,949.49	\$227,751.23		
Asset Backed Security														
8938	43813FAC7	Honda Auto	2.05%	1/4/2021	2.07%	11/29/2017	\$97,038.41	\$97,019.64	\$97,038.41	\$97,156.75	\$55.26	\$118.34	Aaa	NR
10623	24704BAC8	Dell Equipment	2.78%	1/4/2021	2.81%	4/17/2019	\$296,260.31	\$296,223.22	\$296,260.25	\$296,714.98	\$205.90	\$454.73	Aaa	NR
12259	24704BAC8	Dell Equipment	2.78%	1/4/2021	0.53%	12/15/2020	\$392,781.92	\$393,518.39	\$392,949.30	\$393,384.72	\$272.98	\$435.42	Aaa	NR
9324	47788CAC6	John Deere Owner Trust	2.66%	1/4/2021	2.79%	3/20/2018	\$618,655.16	\$617,205.18	\$618,649.85	\$620,208.11	\$731.39	\$1,558.26	Aaa	NR
11375	89238BAD4	Toyota Auto	2.35%	2/2/2021	1.92%	11/27/2019	\$2,468,978.00	\$2,476,114.88	\$2,469,193.32	\$2,479,306.72	\$2,578.71	\$10,113.40	Aaa	AAA
10434	98162EAC1	World Omni Auto	1.93%	2/5/2021	2.79%	2/8/2019	\$515,358.71	\$511,735.09	\$515,321.31	\$516,933.29	\$442.06	\$1,611.98	NR	AAA
11401	14043TAD8	Capital One Auto	2.06%	2/5/2021	1.93%	12/9/2019	\$1,277,762.24	\$1,279,619.32	\$1,277,884.33	\$1,282,011.18	\$1,169.86	\$4,126.85	NR	AAA
11313	44891JAB4	Hyundai Auto	1.93%	2/9/2021	1.94%	11/6/2019	\$1,016,757.47	\$1,016,694.53	\$1,016,753.71	\$1,020,318.66	\$872.15	\$3,564.95	NR	AAA
11206	92867XAB2	Volkswagen Auto	2.00%	3/6/2021	2.02%	10/4/2019	\$1,649,156.27	\$1,649,023.19	\$1,649,142.84	\$1,657,197.56	\$1,007.82	\$8,054.72	NR	AAA
11379	92867XAB2	Volkswagen Auto	2.00%	3/6/2021	1.93%	11/29/2019	\$6,211,821.83	\$6,216,917.46	\$6,212,409.48	\$6,242,110.67	\$3,796.11	\$29,701.19	NR	AAA
11570	34531MAB4	Ford Auto	1.80%	3/17/2021	1.81%	1/28/2020	\$10,973,384.57	\$10,972,764.57	\$10,973,263.68	\$11,023,819.34	\$8,778.71	\$50,555.66	NR	AAA
11231	24703KAB1	Dell Equipment	1.95%	4/1/2021	1.97%	10/16/2019	\$1,912,279.72	\$1,912,100.54	\$1,912,251.22	\$1,921,108.91	\$932.24	\$8,857.69	Aaa	NR
11255	12597CAB3	CNH Equipment	1.99%	4/1/2021	2.01%	10/23/2019	\$2,186,528.91	\$2,186,286.64	\$2,186,497.80	\$2,198,475.89	\$1,933.86	\$11,978.09	Aaa	NR
11323	92888BAB5	Volvo Equipment	2.02%	4/1/2021	2.03%	11/13/2019	\$2,196,430.45	\$2,196,386.82	\$2,196,424.04	\$2,209,185.12	\$1,971.91	\$12,761.08	Aaa	NR
11277	18978CAC7	CNH Equipment	2.08%	4/8/2021	2.03%	10/29/2019	\$635,288.50	\$635,586.29	\$635,316.97	\$639,321.69	\$587.29	\$4,004.72	Aaa	AAA
11278	89238TAD5	Toyota Auto	2.96%	4/8/2021	1.96%	10/29/2019	\$5,853,936.65	\$5,919,336.10	\$5,861,422.33	\$5,916,303.91	\$7,701.18	\$54,881.58	Aaa	AAA
11900	89238TAD5	Toyota Auto	2.96%	4/8/2021	0.37%	7/23/2020	\$755,346.69	\$766,824.42	\$759,446.92	\$763,394.08	\$993.70	\$3,947.16	Aaa	AAA
10809	05564UAM2	BMW Auto	3.15%	4/12/2021	2.20%	6/7/2019	\$10,000,000.00	\$10,182,421.80	\$10,034,990.94	\$10,104,923.00	\$14,000.00	\$69,932.06	NR	AAA

**State of Idaho IDLE -- Holdings Report**

**As of 12/31/2020**

Investment Number	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
11676	43813RAB3	Honda Auto	1.63%	4/23/2021	1.65%	2/26/2020	\$5,428,934.38	\$5,428,384.43	\$5,428,791.92	\$5,463,427.66	\$2,458.10	\$34,635.74	Aaa	NR
10008	92348XAA3	Verizon Owner Trust	3.23%	4/26/2021	3.43%	10/10/2018	\$3,123,250.54	\$3,123,201.82	\$3,123,244.56	\$3,164,710.44	\$3,082.47	\$41,465.88	Aaa	AAA
9311	34528QFY5	Ford Auto	2.95%	4/30/2021	2.97%	3/20/2018	\$2,000,000.00	\$1,999,833.80	\$1,999,986.97	\$2,019,812.00	\$2,622.22	\$19,825.03	NR	AAA
11902	89237VAA7	Toyota Auto	0.36%	5/18/2021	0.36%	7/27/2020	\$3,500,000.00	\$3,499,880.30	\$3,499,937.50	\$3,502,087.75	\$560.00	\$2,150.25	Aaa	AAA
11405	55316EAB8	MMAF Equipment	2.07%	5/22/2021	2.03%	12/10/2019	\$3,085,946.07	\$3,087,995.33	\$3,086,412.84	\$3,113,015.99	\$3,371.40	\$26,603.15	Aaa	NR
11893	47787NAB5	John Deere Owner Trust	0.41%	7/1/2021	0.42%	7/22/2020	\$3,000,000.00	\$2,999,853.90	\$2,999,915.72	\$3,002,569.20	\$546.67	\$2,653.48	Aaa	NR
12071	47787NAB5	John Deere Owner Trust	0.41%	7/1/2021	0.31%	10/8/2020	\$5,000,000.00	\$5,004,101.56	\$5,002,966.59	\$5,004,282.00	\$911.11	\$1,315.41	Aaa	NR
12197	47787NAB5	John Deere Owner Trust	0.41%	7/1/2021	0.29%	11/25/2020	\$1,640,000.00	\$1,641,345.31	\$1,641,150.22	\$1,641,404.50	\$298.84	\$254.28	Aaa	NR
12134	47789JAD8	John Deere Owner Trust	2.91%	7/23/2021	0.27%	11/3/2020	\$8,858,462.80	\$9,040,476.53	\$9,002,088.19	\$9,028,057.18	\$11,456.95	\$25,968.99	Aaa	NR
12198	58769EAB4	Mercedes-Benz Auto	0.31%	7/23/2021	0.26%	11/25/2020	\$2,540,000.00	\$2,540,992.19	\$2,540,859.73	\$2,541,609.60	\$349.96	\$749.87	NR	AAA
11654	12596EAC8	CNH Equipment	3.19%	7/30/2021	1.67%	2/19/2020	\$17,675,334.51	\$17,997,080.84	\$17,793,659.73	\$18,012,866.23	\$25,059.70	\$219,206.50	Aaa	NR
10531	92347YAA2	Verizon Owner Trust	2.93%	8/25/2021	2.96%	3/13/2019	\$3,750,000.00	\$3,749,250.00	\$3,749,788.27	\$3,822,736.12	\$3,357.29	\$72,947.85	Aaa	AAA
10135	34528QGH1	Ford Auto	3.52%	9/9/2021	3.55%	11/9/2018	\$10,000,000.00	\$9,997,772.00	\$9,999,401.42	\$10,254,393.00	\$15,644.44	\$254,991.58	NR	AAA
10706	98162VAD1	World Omni Auto	2.59%	9/19/2021	2.61%	5/15/2019	\$3,000,000.00	\$2,999,929.20	\$2,999,975.87	\$3,049,900.50	\$3,453.33	\$49,924.63	NR	AAA
10739	12596TAC5	CNH Equipment	2.52%	10/26/2021	2.54%	5/22/2019	\$3,000,000.00	\$2,999,338.20	\$2,999,753.73	\$3,059,335.20	\$3,360.00	\$59,581.47	NR	AAA
11882	12596TAC5	CNH Equipment	2.52%	10/26/2021	0.78%	7/9/2020	\$401,000.00	\$411,118.98	\$407,620.63	\$408,931.14	\$449.12	\$1,310.51	NR	AAA
11903	50116YAB7	Kubota Owner Trust	0.41%	10/26/2021	0.41%	7/29/2020	\$4,500,000.00	\$4,499,778.15	\$4,499,848.31	\$4,504,978.35	\$820.00	\$5,130.04	Aaa	NR
10805	92349GAA9	Verizon Owner Trust	2.33%	11/21/2021	2.34%	6/12/2019	\$5,000,000.00	\$4,999,650.50	\$4,999,865.66	\$5,098,968.00	\$3,559.72	\$99,102.34	Aaa	AAA
10485	14041NFT3	Capital One Credit Cards	2.84%	1/11/2022	2.86%	2/28/2019	\$2,000,000.00	\$1,999,651.60	\$1,999,868.19	\$2,058,508.00	\$2,524.44	\$58,639.81	NR	AAA
12195	92868VAB5	Volkswagen Auto	0.27%	1/11/2022	0.28%	12/3/2020	\$10,000,000.00	\$9,999,302.00	\$9,999,348.21	\$10,003,808.00	\$825.00	\$4,459.79	NR	AAA
10658	02587AAN4	Amex Credit Cards	2.67%	3/10/2022	2.69%	4/29/2019	\$9,000,000.00	\$8,999,472.60	\$8,999,770.93	\$9,281,578.50	\$10,680.00	\$281,807.57	Aaa	NR
11211	92348AAA3	Verizon Owner Trust	1.94%	3/10/2022	1.95%	10/8/2019	\$7,500,000.00	\$7,499,421.75	\$7,499,705.93	\$7,660,911.00	\$4,445.83	\$161,205.07	NR	AAA
10792	50117CAC2	Kubota Owner Trust	2.46%	3/25/2022	2.48%	6/5/2019	\$5,000,000.00	\$4,999,390.00	\$4,999,717.84	\$5,135,492.50	\$5,466.67	\$135,774.66	Aaa	NR
10855	96328DBN3	Wheels SPV	2.35%	5/29/2022	2.37%	6/26/2019	\$3,000,000.00	\$2,999,444.40	\$2,999,724.37	\$3,084,389.70	\$2,154.17	\$84,665.33	NR	AAA
11898	96328DBN3	Wheels SPV	2.35%	5/29/2022	1.00%	7/21/2020	\$3,500,000.00	\$3,601,855.47	\$3,578,295.05	\$3,598,454.65	\$2,513.19	\$20,159.60	NR	AAA
12049	14041NFU0	Capital One Credit Cards	1.72%	7/12/2022	0.26%	10/1/2020	\$6,000,000.00	\$6,163,593.75	\$6,141,614.22	\$6,145,629.60	\$4,586.67	\$4,015.38	NR	AAA
8690	34529SAA7	Ford Auto	2.36%	8/10/2022	2.37%	9/15/2017	\$3,000,000.00	\$2,999,668.80	\$2,999,887.11	\$3,102,966.60	\$3,146.67	\$103,079.49	Aaa	NR
11163	34528QHA5	Ford Auto	2.23%	8/10/2022	2.24%	9/20/2019	\$6,750,000.00	\$6,749,690.18	\$6,749,823.25	\$6,961,106.93	\$6,690.00	\$211,283.68	Aaa	AAA
12296	47789KAB9	John Deere Owner Trust	1.01%	1/17/2023	0.27%	12/24/2020	\$2,051,154.83	\$2,058,285.79	\$2,057,946.22	\$2,057,968.97	\$920.74	\$22.75	Aaa	NR
12297	43815AAC6	Honda Auto	3.16%	1/17/2023	0.22%	12/24/2020	\$1,386,668.59	\$1,409,310.29	\$1,408,471.71	\$1,408,350.40	\$1,947.50	(\$121.31)	Aaa	AAA
12292	43815MAC0	Honda Auto	2.52%	6/21/2023	0.22%	12/23/2020	\$7,387,000.00	\$7,527,814.69	\$7,523,962.62	\$7,524,546.68	\$5,170.90	\$584.06	Aaa	NR
12251	58769EAC2	Mercedes-Benz Auto	0.40%	11/15/2023	0.29%	12/14/2020	\$23,300,000.00	\$23,343,687.50	\$23,342,412.99	\$23,349,083.78	\$4,142.22	\$6,670.79	NR	AAA
12291	36260KAB0	GM Financial Auto	0.26%	11/16/2023	0.23%	12/23/2020	\$14,000,000.00	\$14,003,828.13	\$14,003,715.90	\$14,004,529.00	\$1,516.67	\$813.10	NR	AAA
12324	36257FAD2	GM Financial Auto	2.65%	2/16/2024	0.25%	1/4/2021	\$4,832,676.15	\$4,917,436.76	\$4,917,436.76	\$4,916,892.78	\$6,403.30	(\$543.98)	Aaa	AAA
12331	36256XAE2	GM Financial Auto	3.11%	7/16/2024	0.26%	1/5/2021	\$5,000,000.00	\$5,218,945.31	\$5,218,945.31	\$5,219,076.50	\$8,206.94	\$131.19	Aaa	NR

**Asset Backed Security-Sub Total** **\$248,268,193.68** **\$249,836,560.14** **\$249,321,131.17** **\$251,588,253.03** **\$200,733.36** **\$2,267,121.86**

**Asset Backed Security Floater**

9287	92349FAB9	Verizon Owner Trust	0.41%	1/25/2021	2.01%	3/13/2018	\$469,988.24	\$469,988.24	\$469,988.24	\$470,192.97	\$64.49	\$204.73	NR	AAA
9751	92887MAB2	Volvo Equipment	0.68%	6/9/2021	2.59%	8/1/2018	\$3,500,000.00	\$3,500,000.00	\$3,500,000.00	\$3,507,152.60	\$1,121.62	\$7,152.60	Aaa	NR

**Asset Backed Security Floater-Sub Total** **\$3,969,988.24** **\$3,969,988.24** **\$3,969,988.24** **\$3,977,345.57** **\$1,186.11** **\$7,357.33**

**Government Agency MBS**

2984	3138LY2C0	FNMA	2.50%	8/1/2023	1.10%	1/29/2013	\$745,408.39	\$778,252.96	\$749,413.51	\$785,215.81	\$1,552.93	\$35,802.30	Aaa	AA+
6374	3138EK7J8	FNMA	5.00%	9/12/2023	1.63%	12/10/2015	\$1,214,206.63	\$1,375,089.04	\$1,254,484.62	\$1,409,362.60	\$5,059.19	\$154,877.98	Aaa	AA+
2650	3138EJXF0	FNMA	2.00%	9/14/2023	1.49%	9/21/2012	\$626,750.85	\$642,615.46	\$628,605.59	\$658,025.41	\$1,044.58	\$29,419.82	Aaa	AA+
2985	31417Y4C8	FNMA	4.00%	11/13/2023	1.91%	1/31/2013	\$626,201.14	\$668,274.03	\$632,707.50	\$683,839.37	\$2,087.34	\$51,131.87	Aaa	AA+
8418	3138ER6M7	FNMA	4.00%	11/17/2023	2.85%	7/13/2017	\$2,454,705.10	\$2,601,987.40	\$2,524,625.23	\$2,725,423.23	\$8,182.35	\$200,798.00	Aaa	AA+
3035	31417CAE5	FNMA	3.00%	11/26/2023	1.98%	2/21/2013	\$1,033,073.20	\$1,076,010.29	\$1,042,371.30	\$1,094,765.66	\$2,582.68	\$52,394.36	Aaa	AA+
2844	3128CUVG8	FHLMC	3.00%	12/14/2023	1.56%	12/17/2012	\$1,308,447.24	\$1,382,456.33	\$1,324,068.04	\$1,387,834.01	\$3,271.12	\$63,765.97	Aaa	AA+
7426	3138WHXR8	FNMA	3.00%	1/17/2024	2.34%	10/13/2016	\$2,110,718.00	\$2,191,848.70	\$2,151,499.27	\$2,222,011.50	\$5,276.79	\$70,512.23	Aaa	AA+
7395	3128MAGA1	FHLMC	3.50%	3/12/2024	1.85%	9/14/2016	\$6,077,591.90	\$6,489,728.60	\$6,273,225.92	\$6,676,055.29	\$17,726.31	\$402,829.37	Aaa	AA+

**State of Idaho IDLE -- Holdings Report**

**As of 12/31/2020**

Investment Number	CUSIP	Issuer	Coupon/ Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
8664	31335A2Z0	FHLMC	3.50%	3/12/2024	2.42%	9/13/2017	\$2,785,139.50	\$2,934,405.57	\$2,866,502.66	\$3,090,662.73	\$8,123.32	\$224,160.07	Aaa	AA+
8396	31335AEK0	FHLMC	3.50%	3/14/2024	2.81%	7/13/2017	\$2,269,451.40	\$2,360,229.44	\$2,318,543.56	\$2,493,789.21	\$6,619.23	\$175,245.65	Aaa	AA+
7393	31335AFK9	FHLMC	3.50%	3/17/2024	1.85%	9/14/2016	\$3,306,577.30	\$3,531,321.26	\$3,413,699.46	\$3,632,202.29	\$9,644.18	\$218,502.83	Aaa	AA+
7000	3138WEVX4	FNMA	3.50%	3/23/2024	2.27%	6/13/2016	\$2,369,946.30	\$2,502,515.14	\$2,430,378.16	\$2,590,903.08	\$6,912.34	\$160,524.92	Aaa	AA+
7150	31410LPJ5	FNMA	3.00%	4/1/2024	1.60%	7/19/2016	\$1,503,691.31	\$1,584,984.63	\$1,530,578.76	\$1,604,365.34	\$3,759.23	\$73,786.58	Aaa	AA+
8633	3138WF6S0	FNMA	3.50%	4/2/2024	2.58%	9/13/2017	\$3,924,767.77	\$4,099,542.59	\$4,022,845.61	\$4,334,966.88	\$11,447.24	\$312,121.27	Aaa	AA+
7002	31335APZ5	FHLMC	3.50%	4/6/2024	2.38%	6/13/2016	\$2,428,824.18	\$2,559,752.99	\$2,489,202.42	\$2,636,641.20	\$7,084.07	\$147,438.78	Aaa	AA+
8397	31335AWT1	FHLMC	3.50%	4/8/2024	2.82%	7/13/2017	\$2,664,014.95	\$2,771,408.07	\$2,722,595.49	\$2,927,486.99	\$7,770.04	\$204,891.50	Aaa	AA+
3183	3128M9G22	FHLMC	6.00%	5/22/2024	2.36%	4/30/2013	\$414,011.71	\$462,658.10	\$420,602.48	\$496,314.01	\$2,070.06	\$75,711.53	Aaa	AA+
8417	3138ETJ72	FNMA	4.00%	7/13/2024	2.87%	7/13/2017	\$2,957,102.37	\$3,135,452.62	\$3,049,121.16	\$3,263,777.10	\$9,857.01	\$214,655.94	Aaa	AA+
7509	3128METT8	FHLMC	3.00%	7/14/2024	1.45%	10/18/2016	\$2,466,117.58	\$2,604,836.69	\$2,519,523.46	\$2,650,627.89	\$6,165.29	\$131,104.43	Aaa	AA+
7808	3138ERJW1	FNMA	4.00%	7/19/2024	2.96%	2/13/2017	\$3,603,050.29	\$3,798,966.09	\$3,698,911.69	\$4,003,127.55	\$12,010.17	\$304,215.86	Aaa	AA+
7505	3138EQZ70	FNMA	3.00%	7/23/2024	1.49%	10/18/2016	\$1,330,023.70	\$1,403,382.84	\$1,357,989.01	\$1,425,862.93	\$3,325.06	\$67,873.92	Aaa	AA+
7507	3128MESV4	FHLMC	3.00%	7/24/2024	1.49%	10/18/2016	\$2,370,623.45	\$2,501,378.17	\$2,420,810.23	\$2,545,481.42	\$5,926.56	\$124,671.19	Aaa	AA+
7804	31335AJX7	FHLMC	4.00%	7/30/2024	2.92%	2/13/2017	\$3,670,664.83	\$3,880,007.43	\$3,772,318.82	\$4,121,794.24	\$12,235.55	\$349,475.42	Aaa	AA+
6732	3138WDZP9	FNMA	4.00%	8/4/2024	2.03%	3/14/2016	\$1,363,608.42	\$1,485,054.80	\$1,412,179.51	\$1,541,455.40	\$4,545.36	\$129,275.89	Aaa	AA+
6731	3138WFCG9	FNMA	4.00%	8/10/2024	2.13%	3/14/2016	\$1,221,157.55	\$1,329,916.90	\$1,264,935.38	\$1,380,436.33	\$4,070.53	\$115,500.95	Aaa	AA+
5220	31417AEK1	FNMA	3.50%	8/20/2024	2.58%	1/14/2015	\$1,360,010.97	\$1,422,911.47	\$1,384,132.10	\$1,466,359.88	\$3,966.70	\$82,227.78	Aaa	AA+
2922	3138M7BR5	FNMA	3.50%	9/5/2024	1.77%	1/22/2013	\$1,029,895.24	\$1,096,355.68	\$1,048,778.11	\$1,119,798.99	\$3,003.86	\$71,020.88	Aaa	AA+
2887	3138W0U49	FNMA	3.50%	9/16/2024	1.69%	1/16/2013	\$1,154,233.53	\$1,237,644.98	\$1,177,167.06	\$1,268,120.45	\$3,366.51	\$90,953.39	Aaa	AA+
2934	3138NXS73	FNMA	3.00%	9/30/2024	2.00%	1/24/2013	\$1,126,760.98	\$1,177,465.30	\$1,143,264.16	\$1,222,950.99	\$2,816.90	\$79,686.83	Aaa	AA+
2921	3138EKFA8	FNMA	3.00%	10/1/2024	1.93%	1/22/2013	\$1,545,202.24	\$1,617,875.06	\$1,568,525.66	\$1,677,097.74	\$3,863.01	\$108,572.08	Aaa	AA+
4346	3128M7WL6	FHLMC	4.50%	10/23/2024	2.48%	5/12/2014	\$1,143,133.56	\$1,246,372.79	\$1,169,380.53	\$1,310,930.87	\$4,286.75	\$141,550.34	Aaa	AA+
2919	3138NWEC9	FNMA	3.50%	10/25/2024	1.78%	1/23/2013	\$1,001,319.00	\$1,067,343.49	\$1,020,501.90	\$1,089,118.84	\$2,920.51	\$68,616.94	Aaa	AA+
6730	31418MNM0	FNMA	4.50%	10/25/2024	1.65%	3/14/2016	\$2,007,586.20	\$2,235,635.46	\$2,096,031.77	\$2,300,338.08	\$7,528.45	\$204,306.31	Aaa	AA+
7146	3140EWXL4	FNMA	3.00%	10/31/2024	2.23%	7/19/2016	\$1,565,603.80	\$1,647,308.76	\$1,596,725.02	\$1,643,974.47	\$3,914.01	\$47,249.45	Aaa	AA+
7570	31418VT93	FNMA	4.50%	11/7/2024	1.65%	11/14/2016	\$848,663.00	\$943,308.79	\$892,072.85	\$961,226.72	\$3,182.49	\$69,153.87	Aaa	AA+
7569	31416WLC4	FNMA	4.50%	11/12/2024	1.62%	11/14/2016	\$1,048,469.99	\$1,166,914.34	\$1,102,977.26	\$1,187,542.18	\$3,931.76	\$84,564.92	Aaa	AA+
2923	3132GDD74	FHLMC	4.50%	11/17/2024	1.07%	1/22/2013	\$974,529.07	\$1,087,818.07	\$997,999.22	\$1,094,576.74	\$3,654.48	\$96,577.52	Aaa	AA+
8740	3132XCRZ0	FHLMC	4.00%	11/21/2024	2.45%	10/12/2017	\$2,911,869.35	\$3,120,704.99	\$3,024,263.82	\$3,264,334.54	\$9,706.23	\$240,070.72	Aaa	AA+
7568	3138EPLA0	FNMA	4.50%	12/16/2024	1.57%	11/14/2016	\$5,367,593.85	\$5,984,867.12	\$5,637,289.91	\$6,079,248.77	\$20,128.48	\$441,958.86	Aaa	AA+
9489	31335AH27	FHLMC	5.50%	12/19/2024	3.30%	5/17/2018	\$3,355,507.90	\$3,686,864.31	\$3,548,297.82	\$3,866,661.31	\$15,379.41	\$318,363.49	Aaa	AA+
6517	3138XTCQ6	FNMA	4.50%	12/29/2024	2.22%	1/13/2016	\$1,390,318.87	\$1,526,309.43	\$1,440,781.38	\$1,543,645.40	\$5,213.70	\$102,864.02	Aaa	AA+
7806	3138EP7C2	FNMA	4.50%	3/26/2025	2.70%	2/13/2017	\$3,482,552.96	\$3,788,364.65	\$3,631,090.25	\$3,945,436.87	\$13,059.57	\$314,346.62	Aaa	AA+

**Security Type-Sub Total**

**\$88,159,125.57      \$94,206,140.83      \$90,771,017.66      \$97,423,790.31      \$278,271.35      \$6,652,772.65**

**U.S. Treasury Bills**

11870	912796UC1	U.S. Treasury	0.17%	1/28/2021	0.18%	6/19/2020	\$150,000,000.00	\$149,839,254.18	\$149,980,537.50	\$149,994,300.00	\$0.00	\$13,762.50	P-1	A-1+
11871	912796UC1	U.S. Treasury	0.17%	1/28/2021	0.17%	6/22/2020	\$150,000,000.00	\$149,843,250.00	\$149,980,762.50	\$149,994,300.00	\$0.00	\$13,537.50	P-1	A-1+
11935	9127963S6	U.S. Treasury	0.12%	7/15/2021	0.12%	8/21/2020	\$100,000,000.00	\$99,895,222.20	\$99,937,708.32	\$99,955,300.00	\$0.00	\$17,591.68	P-1	A-1+
12315	9127964B2	U.S. Treasury	0.09%	8/12/2021	0.09%	12/30/2020	\$100,000,000.00	\$99,946,875.00	\$99,947,347.22	\$99,947,100.00	\$0.00	<b>(\$247.22)</b>	P-1	A-1+

**U.S. Treasury Notes-Sub Total**

**\$500,000,000.00      \$499,524,601.38      \$499,846,355.54      \$499,891,000.00      \$0.00      \$44,644.46**

**U.S. Treasury Notes**

4817	912828PX2	U.S. Treasury	3.63%	2/15/2021	2.11%	9/18/2014	\$2,000,000.00	\$2,180,234.38	\$2,003,463.09	\$2,007,926.00	\$27,384.51	\$4,462.91	Aaa	AA+
5026	912828C57	U.S. Treasury	2.25%	3/31/2021	1.97%	11/13/2014	\$2,200,000.00	\$2,237,125.00	\$2,201,418.08	\$2,211,011.00	\$12,646.98	\$9,592.92	Aaa	AA+
4818	912828QN3	U.S. Treasury	3.13%	5/15/2021	2.17%	9/18/2014	\$3,000,000.00	\$3,176,250.00	\$3,009,715.15	\$3,032,814.00	\$12,171.96	\$23,098.85	Aaa	AA+
5718	912828QN3	U.S. Treasury	3.13%	5/15/2021	1.96%	6/8/2015	\$2,000,000.00	\$2,129,453.13	\$2,008,001.25	\$2,021,876.00	\$8,114.64	\$13,874.75	Aaa	AA+
6081	912810EJ3	U.S. Treasury	8.13%	5/15/2021	1.67%	9/10/2015	\$3,000,000.00	\$4,044,257.81	\$3,067,468.94	\$3,087,186.00	\$31,647.10	\$19,717.06	Aaa	AA+
10667	912828Y20	U.S. Treasury	2.63%	7/15/2021	2.31%	4/25/2019	\$25,000,000.00	\$25,169,921.88	\$25,040,806.36	\$25,332,025.00	\$303,158.97	\$291,218.64	Aaa	AA+
5027	912828WY2	U.S. Treasury	2.25%	7/31/2021	2.02%	11/13/2014	\$2,200,000.00	\$2,232,226.56	\$2,202,773.19	\$2,226,985.20	\$20,714.67	\$24,212.01	Aaa	AA+
12314	912828S10	U.S. Treasury	2.88%	11/15/2021	0.11%	12/30/2020	\$100,000,000.00	\$102,421,875.00	\$102,406,738.28	\$102,375,000.00	\$373,273.48	<b>(\$31,738.28)</b>	Aaa	AA+

**State of Idaho IDLE -- Holdings Report**

**As of 12/31/2020**

Investment Number	CUSIP	Issuer	Coupon/ Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
12319	9128285L0	U.S. Treasury	2.88%	11/15/2021	0.10%	12/31/2020	\$100,000,000.00	\$102,417,968.75	\$102,410,388.91	\$102,375,000.00	\$373,273.48	(\$35,388.91)	Aaa	AA+
6649	912828G87	U.S. Treasury	2.13%	12/31/2021	1.42%	2/17/2016	\$3,000,000.00	\$3,118,710.94	\$3,020,154.27	\$3,059,766.00	\$176.10	\$39,611.73	Aaa	AA+
5321	912828H86	U.S. Treasury	1.50%	1/31/2022	1.61%	2/6/2015	\$3,000,000.00	\$2,979,140.63	\$2,996,770.11	\$3,044,532.00	\$18,831.52	\$47,761.89	Aaa	AA+
6082	912810EM6	U.S. Treasury	7.25%	8/15/2022	1.83%	9/10/2015	\$2,500,000.00	\$3,378,222.66	\$2,705,069.01	\$2,788,770.00	\$68,461.28	\$83,700.99	Aaa	AA+
6597	912828N30	U.S. Treasury	2.13%	12/31/2022	1.59%	2/4/2016	\$6,365,000.00	\$6,587,526.37	\$6,429,322.61	\$6,618,358.83	\$373.64	\$189,036.22	Aaa	AA+
6601	912828UN8	U.S. Treasury	2.00%	2/15/2023	1.59%	2/4/2016	\$6,365,000.00	\$6,538,545.67	\$6,417,374.62	\$6,615,621.88	\$48,083.42	\$198,247.26	Aaa	AA+
12234	91282CAF8	U.S. Treasury	0.13%	8/15/2023	0.18%	12/8/2020	\$100,000,000.00	\$99,847,656.25	\$99,851,387.12	\$99,945,300.00	\$47,214.67	\$93,912.88	Aaa	AA+
7484	9128282A7	U.S. Treasury	1.50%	8/15/2026	1.70%	10/6/2016	\$5,000,000.00	\$4,907,812.50	\$4,947,453.22	\$5,294,335.00	\$28,328.80	\$346,881.78	Aaa	AA+
7598	9128282A7	U.S. Treasury	1.50%	8/15/2026	2.02%	11/10/2016	\$5,000,000.00	\$4,771,679.69	\$4,868,579.66	\$5,294,335.00	\$28,328.80	\$425,755.34	Aaa	AA+
<b>U.S. Treasury Notes-Sub Total</b>							<b>\$370,630,000.00</b>	<b>\$378,138,607.22</b>	<b>\$375,586,883.87</b>	<b>\$377,330,841.91</b>	<b>\$1,402,184.02</b>	<b>\$1,743,958.04</b>		
<b>Grand Total</b>							<b>\$2,643,952,675.32</b>	<b>\$2,652,430,447.13</b>	<b>\$2,644,830,362.27</b>	<b>\$2,660,037,851.25</b>	<b>\$4,105,071.37</b>	<b>\$15,207,488.98</b>		



# State of Idaho IDLE -- Purchases, Sells, and Calls

10/1/2020 to 12/31/2020

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
<b>Purchases</b>						
12059 / REP100220 - ASL Capital Markets Repo	10/1/2020	10/1/2020	10/2/2020	0.11%	\$195,367,000	\$195,367,000
12057 / 313313FD5 - FFCB Disco	10/1/2020	10/1/2020	5/4/2021	0.11%	\$25,000,000	\$24,983,576
12062 / REP100520 - ASL Capital Markets Repo	10/2/2020	10/2/2020	10/5/2020	0.11%	\$178,345,000	\$178,345,000
12065 / REP100620 - Daiwa Repo	10/5/2020	10/5/2020	10/6/2020	0.11%	\$172,046,000	\$172,046,000
12068 / REP100720 - Daiwa Repo	10/6/2020	10/6/2020	10/7/2020	0.10%	\$179,297,000	\$179,297,000
12071 / 47787NAB5 - JDOT 2020-B A2	10/6/2020	10/8/2020	3/15/2023	0.41%	\$5,000,000	\$5,004,102
12074 / REP100820 - Daiwa Repo	10/7/2020	10/7/2020	10/8/2020	0.08%	\$133,423,000	\$133,423,000
12077 / REP100920 - Daiwa Repo	10/8/2020	10/8/2020	10/9/2020	0.11%	\$132,881,000	\$132,881,000
12081 / REP101320 - Daiwa Repo	10/9/2020	10/9/2020	10/13/2020	0.11%	\$148,069,000	\$148,069,000
12084 / REP101420 - Daiwa Repo	10/13/2020	10/13/2020	10/14/2020	0.11%	\$186,199,000	\$186,199,000
12087 / REP101520 - Daiwa Capital Markets	10/14/2020	10/14/2020	10/15/2020	0.09%	\$178,500,000	\$178,500,000
12090 / REP101620 - Daiwa Repo	10/15/2020	10/15/2020	10/16/2020	0.11%	\$76,027,000	\$76,027,000
12093 / REP101920 - Daiwa Repo	10/16/2020	10/16/2020	10/19/2020	0.11%	\$88,309,000	\$88,309,000
12098 / 3130AKDG8 - FHLB Bullet	10/19/2020	10/20/2020	7/21/2021	0.11%	\$25,000,000	\$24,997,750
12096 / REP102020 - Daiwa Repo	10/19/2020	10/19/2020	10/20/2020	0.10%	\$207,388,000	\$207,388,000
12099 / 3130AGLD5 - FHLB 1.875%	10/19/2020	10/20/2020	7/7/2021	1.88%	\$43,720,000	\$44,266,937
12101 / REP102120 - ASL Capital Markets Repo	10/20/2020	10/20/2020	10/21/2020	0.09%	\$165,517,000	\$165,517,000
12104 / REP102220 - Daiwa Capital Markets	10/21/2020	10/21/2020	10/22/2020	0.05%	\$288,973,000	\$288,973,000
12106 / 3130AKDW3 - FHLB Callable	10/21/2020	10/26/2020	11/26/2021	0.13%	\$50,000,000	\$50,000,000
12108 / REP102320 - Daiwa Capital Markets	10/22/2020	10/22/2020	10/23/2020	0.08%	\$335,424,000	\$335,424,000
12111 / REP102620 - South Street Securities	10/23/2020	10/23/2020	10/26/2020	0.08%	\$359,521,000	\$359,521,000
12115 / REP102720 - ASL Capital Markets Repo	10/26/2020	10/26/2020	10/27/2020	0.09%	\$311,147,000	\$311,147,000
12117 / 69353REQ7 - PNC Bank NA	10/26/2020	10/28/2020	6/1/2025	3.25%	\$5,000,000	\$5,554,350
12120 / REP102820 - ASL Capital Markets Repo	10/27/2020	10/27/2020	10/28/2020	0.09%	\$290,894,000	\$290,894,000
12125 / 30229AUK3 - Exxon Mobil Corp	10/28/2020	10/29/2020	7/19/2021	0.23%	\$50,000,000	\$49,915,986
12123 / REP102920 - Daiwa Capital Markets	10/28/2020	10/28/2020	10/29/2020	0.07%	\$239,327,000	\$239,327,000
12127 / REP103020 - Daiwa Repo	10/29/2020	10/29/2020	10/30/2020	0.10%	\$197,230,000	\$197,230,000
12134 / 47789JAD8 - JDOT 2019-A A3	10/30/2020	11/3/2020	7/17/2023	2.91%	\$10,000,000	\$10,205,469
12131 / REP110220 - ASL Capital Markets Repo	10/30/2020	10/30/2020	11/2/2020	0.09%	\$123,110,000	\$123,110,000
12137 / REP110320 - Daiwa Repo	11/2/2020	11/2/2020	11/3/2020	0.11%	\$136,221,000	\$136,221,000
12140 / REP110420 - Daiwa Repo	11/3/2020	11/3/2020	11/4/2020	0.12%	\$120,936,000	\$120,936,000
12144 / REP110520 - Daiwa Repo	11/4/2020	11/4/2020	11/5/2020	0.12%	\$134,117,000	\$134,117,000
12147 / REP110620 - Daiwa Repo	11/5/2020	11/5/2020	11/6/2020	0.12%	\$168,626,000	\$168,626,000
12150 / REP110920 - Daiwa Repo	11/6/2020	11/6/2020	11/9/2020	0.10%	\$196,245,000	\$196,245,000
12153 / REP111020 - Daiwa Repo	11/9/2020	11/9/2020	11/10/2020	0.09%	\$200,593,000	\$200,593,000
12157 / REP111220 - ASL Capital Markets Repo	11/10/2020	11/10/2020	11/12/2020	0.11%	\$380,644,000	\$380,644,000
12160 / REP111320 - ASL Capital Markets Repo	11/12/2020	11/12/2020	11/13/2020	0.12%	\$285,405,000	\$285,405,000
12165 / REP111620 - ASL Capital Markets Repo	11/13/2020	11/13/2020	11/16/2020	0.09%	\$172,294,000	\$172,294,000
12169 / REP111720 - Daiwa Repo	11/16/2020	11/16/2020	11/17/2020	0.10%	\$111,196,000	\$111,196,000
12172 / REP111820 - Daiwa Repo	11/17/2020	11/17/2020	11/18/2020	0.09%	\$133,045,000	\$133,045,000
12176 / REP111920 - Daiwa Repo	11/18/2020	11/18/2020	11/19/2020	0.06%	\$103,679,000	\$103,679,000
12180 / REP112020 - ASL Capital Markets Repo	11/19/2020	11/19/2020	11/20/2020	0.06%	\$157,108,000	\$157,108,000
12185 / REP112320 - Daiwa Repo	11/20/2020	11/20/2020	11/23/2020	0.06%	\$191,628,000	\$191,628,000
12190 / 50000DRW8 - Koch Industries Inc.	11/23/2020	11/24/2020	4/30/2021	0.19%	\$50,000,000	\$49,958,569

# State of Idaho IDLE -- Purchases, Sells, and Calls

10/1/2020 to 12/31/2020

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
12188 / REP112420 - Daiwa Repo	11/23/2020	11/23/2020	11/24/2020	0.06%	\$337,323,000	\$337,323,000
12192 / REP112520 - Daiwa Repo	11/24/2020	11/24/2020	11/25/2020	0.08%	\$328,818,000	\$328,818,000
12198 / 58769EAB4 - MBALT 2020-B A2	11/24/2020	11/25/2020	2/15/2023	0.31%	\$2,540,000	\$2,540,992
12197 / 47787NAB5 - JDOT 2020-B A2	11/24/2020	11/25/2020	3/15/2023	0.41%	\$1,640,000	\$1,641,345
12195 / 92868VAB5 - VWALT 2020-A A2	11/24/2020	12/3/2020	4/20/2023	0.27%	\$10,000,000	\$9,999,302
12200 / REP112720 - Daiwa Repo	11/25/2020	11/25/2020	11/27/2020	0.08%	\$273,073,000	\$273,073,000
12202 / 03948GMW0 - Archer Daniels Midland	11/25/2020	11/26/2020	12/30/2020	0.11%	\$25,000,000	\$24,997,479
12204 / REP113020 - Daiwa Capital Markets	11/27/2020	11/27/2020	11/30/2020	0.07%	\$285,230,000	\$285,230,000
12206 / 313313MX3 - FFCB Disco	11/27/2020	11/30/2020	10/13/2021	0.12%	\$25,000,000	\$24,973,583
12207 / 68389XBA2 - Oracle Corp.	11/27/2020	12/1/2020	7/8/2021	2.80%	\$1,320,000	\$1,340,566
12208 / 68389XBA2 - Oracle Corp.	11/27/2020	12/1/2020	7/8/2021	2.80%	\$1,750,000	\$1,777,265
12210 / REP120120 - Daiwa Capital Markets	11/30/2020	11/30/2020	12/1/2020	0.11%	\$244,406,000	\$244,406,000
12214 / REP120220 - ASL Capital Markets Repo	12/1/2020	12/1/2020	12/2/2020	0.10%	\$253,097,000	\$253,097,000
12216 / 17325FAQ1 - Citibank NA	12/1/2020	12/3/2020	7/23/2021	3.40%	\$5,000,000	\$5,088,300
12217 / 68389XBA2 - Oracle Corp.	12/1/2020	12/3/2020	7/8/2021	2.80%	\$5,771,000	\$5,859,031
12220 / REP120320 - Daiwa Repo	12/2/2020	12/2/2020	12/3/2020	0.10%	\$275,000,000	\$275,000,000
12223 / 3137EAF2 - FHLMC 0.25% 12/04/23	12/2/2020	12/4/2020	12/4/2023	0.25%	\$10,000,000	\$9,990,100
12230 / 43851TVD5 - Honeywell International	12/3/2020	12/4/2020	8/13/2021	0.17%	\$50,000,000	\$49,940,500
12226 / REP120420 - ASL Capital Markets Repo	12/3/2020	12/3/2020	12/4/2020	0.11%	\$301,398,000	\$301,398,000
12232 / REP120720 - ASL Capital Markets Repo	12/4/2020	12/4/2020	12/7/2020	0.12%	\$286,276,000	\$286,276,000
12234 / 91282CAF8 - Treasury Note	12/7/2020	12/8/2020	8/15/2023	0.13%	\$100,000,000	\$99,847,656
12236 / REP120820 - South Street Securities Repo	12/7/2020	12/7/2020	12/8/2020	0.09%	\$303,549,000	\$303,549,000
12239 / REP120920 - Daiwa Repo	12/8/2020	12/8/2020	12/9/2020	0.10%	\$235,471,000	\$235,471,000
12241 / 49327M2W3 - Key Bank NA	12/8/2020	12/10/2020	6/15/2021	3.35%	\$4,375,000	\$4,444,781
12242 / 49327M2W3 - Key Bank NA	12/8/2020	12/10/2020	6/15/2021	3.35%	\$1,000,000	\$1,015,950
12246 / 64105GV35 - Nestle Capital Corp	12/9/2020	12/10/2020	8/3/2021	0.20%	\$62,000,000	\$61,918,711
12244 / REP121020 - Daiwa Repo	12/9/2020	12/9/2020	12/10/2020	0.10%	\$173,803,000	\$173,803,000
12249 / REP121120 - Daiwa Repo	12/10/2020	12/10/2020	12/11/2020	0.09%	\$155,191,000	\$155,191,000
12251 / 58769EAC2 - MBALT 2020-B A3	12/10/2020	12/14/2020	11/15/2023	0.40%	\$23,300,000	\$23,343,688
12255 / 931142EM1 - Walmart Inc.	12/10/2020	12/14/2020	7/8/2026	3.05%	\$6,000,000	\$6,730,320
12257 / REP121420 - Daiwa Repo	12/11/2020	12/11/2020	12/14/2020	0.09%	\$159,808,000	\$159,808,000
12259 / 24704BAC8 - DEFT 2019-1 A-2	12/11/2020	12/15/2020	8/23/2021	2.78%	\$775,932	\$777,387
12262 / REP121520 - South Street Securities Repo	12/14/2020	12/14/2020	12/15/2020	0.09%	\$168,337,000	\$168,337,000
12270 / REP121620 - Daiwa Repo	12/15/2020	12/15/2020	12/16/2020	0.11%	\$112,206,000	\$112,206,000
12274 / REP121720 - Daiwa Repo	12/16/2020	12/16/2020	12/17/2020	0.10%	\$48,939,000	\$48,939,000
12278 / REP121820 - Daiwa Repo	12/17/2020	12/17/2020	12/18/2020	0.10%	\$169,229,000	\$169,229,000
12284 / 313313JY5 - FFCB Discount Note	12/18/2020	12/18/2020	8/3/2021	0.10%	\$10,000,000	\$9,993,667
12286 / REP122120 - Daiwa Repo	12/18/2020	12/18/2020	12/21/2020	0.10%	\$193,142,000	\$193,142,000
12289 / REP122220 - Daiwa Repo	12/21/2020	12/21/2020	12/22/2020	0.10%	\$263,573,000	\$263,573,000
12291 / 36260KAB0 - GMCAR 2020-4 A2	12/21/2020	12/23/2020	11/16/2023	0.26%	\$14,000,000	\$14,003,828
12292 / 43815MAC0 - HAROT 2019-2 A3	12/21/2020	12/23/2020	6/21/2023	2.52%	\$7,387,000	\$7,527,815
12296 / 47789KAB9 - JDOT 2020-A A2	12/22/2020	12/24/2020	1/17/2023	1.01%	\$2,051,155	\$2,058,286
12294 / REP122320 - South Street Securities Repo	12/22/2020	12/22/2020	12/23/2020	0.08%	\$373,482,000	\$373,482,000
12297 / 43815AAC6 - HAROT 2018-4 A3	12/22/2020	12/24/2020	1/17/2023	3.16%	\$1,386,669	\$1,409,310
12300 / REP122420 - Daiwa Repo	12/23/2020	12/23/2020	12/24/2020	0.07%	\$519,622,000	\$519,622,000



## 10/1/2020 to 12/31/2020

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
<b>Sells</b>						

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Calls						

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